Augmented Dickey-Fuller Unit Root Test on PDIFF_QATAR

Null Hypothesis: PDIFF_QATAR has a unit root
Exogenous: Constant
Lag Length: 1 (Fixed)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.368677	0.5950
Test critical values:	1% level	-3.493129	
	5% level	-2.888932	
	10% level	-2.581453	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PDIFF_QATAR)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 2010M03 2018M12
Included observations: 106 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_QATAR(-1)	-0.027682	0.020225	-1.368677	0.1741
D(PDIFF_QATAR(-1))	0.211191	0.096318	2.192633	0.0306
C	-0.001456	0.001202	-1.211063	0.2286

R-squared	0.056382	Mean dependent var	7.86E-05
Adjusted R-squared	0.038059	S.D. dependent var	0.004817
S.E. of regression	0.004724	Akaike info criterion	-7.844221
Sum squared resid	0.002299	Schwarz criterion	-7.768840
Log likelihood	418.7437	Hannan-Quinn criter.	-7.813669
F-statistic	3.077159	Durbin-Watson stat	1.961690
Prob(F-statistic)	0.050351		