

Augmented Dickey-Fuller Unit Root Test on PDIFF_GHANA

Null Hypothesis: PDIFF_GHANA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			0.451004	0.9842
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_GHANA)				
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_GHANA(-1)	0.001618	0.003587	0.451004	0.6529
D(PDIFF_GHANA(-1))	0.220053	0.096230	2.286750	0.0243
C	0.005976	0.001455	4.107027	0.0001
R-squared	0.051894	Mean dependent var		0.008107
Adjusted R-squared	0.033484	S.D. dependent var		0.010562
S.E. of regression	0.010383	Akaike info criterion		-6.269355
Sum squared resid	0.011105	Schwarz criterion		-6.193975
Log likelihood	335.2758	Hannan-Quinn criter.		-6.238803
F-statistic	2.818800	Durbin-Watson stat		1.929563
Prob(F-statistic)	0.064289			