

Augmented Dickey-Fuller Unit Root Test on PDIFF_LESOTHO

Null Hypothesis: PDIFF_LESOTHO has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.820354	0.8104
Test critical values:	1% level		-3.469933	
	5% level		-2.878829	
	10% level		-2.576067	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_LESOTHO)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2005M03 2018M12				
Included observations: 166 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_LESOTHO(-1)	-0.001901	0.002318	-0.820354	0.4132
D(PDIFF_LESOTHO(-1))	0.366931	0.072243	5.079128	0.0000
C	0.001985	0.000427	4.648073	0.0000
R-squared	0.140104	Mean dependent var		0.003001
Adjusted R-squared	0.129554	S.D. dependent var		0.004924
S.E. of regression	0.004594	Akaike info criterion		-7.910229
Sum squared resid	0.003440	Schwarz criterion		-7.853988
Log likelihood	659.5490	Hannan-Quinn criter.		-7.887400
F-statistic	13.27895	Durbin-Watson stat		2.044962
Prob(F-statistic)	0.000005			