Augmented Dickey-Fuller Unit Root Test on PDIFF_SAUDI_ARABIA

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.470986	0.5471
Test critical values:	1% level	-3.453072	
	5% level	-2.871438	
	10% level	-2.572116	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PDIFF_SAUDI_ARABIA)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 1995M03 2018M12
Included observations: 286 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_SAUDI_ARABIA(-1)	-0.005429	0.003691	-1.470986	0.1424
D(PDIFF_SAUDI_ARABIA(-1))	0.354292	0.055344	6.401661	0.0000
C	-0.000887	0.000567	-1.564882	0.1187

R-squared	0.133383	Mean dependent var	-0.000286
Adjusted R-squared	0.127259	S.D. dependent var	0.005537
S.E. of regression	0.005173	Akaike info criterion	-7.680288
Sum squared resid	0.007573	Schwarz criterion	-7.641939
Log likelihood	1101.281	Hannan-Quinn criter.	-7.664917
F-statistic	21.77861	Durbin-Watson stat	2.003674
Prob(F-statistic)	0.000000		