

# Augmented Dickey-Fuller Unit Root Test on PDIFF\_NEPAL

Null Hypothesis: PDIFF_NEPAL has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.223583	0.9316
Test critical values:	1% level		-3.472259	
	5% level		-2.879846	
	10% level		-2.576610	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_NEPAL)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2005M10 2018M10				
Included observations: 157 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_NEPAL(-1)	-0.001154	0.005162	-0.223583	0.8234
D(PDIFF_NEPAL(-1))	0.144856	0.079767	1.815995	0.0713
C	0.003314	0.001965	1.686220	0.0938
R-squared	0.021046	Mean dependent var		0.004245
Adjusted R-squared	0.008332	S.D. dependent var		0.015731
S.E. of regression	0.015665	Akaike info criterion		-5.455806
Sum squared resid	0.037792	Schwarz criterion		-5.397406
Log likelihood	431.2808	Hannan-Quinn criter.		-5.432088
F-statistic	1.655376	Durbin-Watson stat		1.978061
Prob(F-statistic)	0.194401			