

Augmented Dickey-Fuller Unit Root Test on PDIFF_LIBERIA

Null Hypothesis: PDIFF_LIBERIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			1.000447	0.9965
Test critical values:	1% level		-3.472813	
	5% level		-2.880088	
	10% level		-2.576739	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_LIBERIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2006M02 2018M12				
Included observations: 155 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_LIBERIA(-1)	0.005428	0.005425	1.000447	0.3187
D(PDIFF_LIBERIA(-1))	0.041895	0.081791	0.512220	0.6092
C	0.011418	0.004697	2.431013	0.0162
R-squared	0.009403	Mean dependent var		0.007380
Adjusted R-squared	-0.003631	S.D. dependent var		0.018301
S.E. of regression	0.018334	Akaike info criterion		-5.140929
Sum squared resid	0.051094	Schwarz criterion		-5.082024
Log likelihood	401.4220	Hannan-Quinn criter.		-5.117004
F-statistic	0.721447	Durbin-Watson stat		1.994416
Prob(F-statistic)	0.487705			