

Augmented Dickey-Fuller Unit Root Test on PDIFF_KENYA

Null Hypothesis: PDIFF_KENYA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.753950	0.8278
Test critical values:	1% level		-3.487046	
	5% level		-2.886290	
	10% level		-2.580046	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_KENYA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2009M04 2018M12				
Included observations: 117 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_KENYA(-1)	-0.002707	0.003591	-0.753950	0.4524
D(PDIFF_KENYA(-1))	0.412349	0.085341	4.831783	0.0000
C	0.003232	0.001262	2.561579	0.0117
R-squared	0.176905	Mean dependent var		0.004138
Adjusted R-squared	0.162465	S.D. dependent var		0.006674
S.E. of regression	0.006108	Akaike info criterion		-7.333103
Sum squared resid	0.004253	Schwarz criterion		-7.262278
Log likelihood	431.9865	Hannan-Quinn criter.		-7.304349
F-statistic	12.25086	Durbin-Watson stat		1.881451
Prob(F-statistic)	0.000015			