Augmented Dickey-Fuller Unit Root Test on PDIFF_JAMAICA

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.433026	0.1340
Test critical values:	1% level	-3.462737	
	5% level	-2.875680	
	10% level	-2.574385	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PDIFF_JAMAICA)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 2002M03 2018M12
Included observations: 202 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_JAMAICA(-1)	-0.003203	0.001317	-2.433026	0.0159
D(PDIFF_JAMAICA(-1))	0.465204	0.062217	7.477163	0.0000
C	0.004028	0.000782	5.148782	0.0000

R-squared	0.266101	Mean dependent var	0.005372
Adjusted R-squared	0.258726	S.D. dependent var	0.007499
S.E. of regression	0.006456	Akaike info criterion	-7.232803
Sum squared resid	0.008295	Schwarz criterion	-7.183670
Log likelihood	733.5131	Hannan-Quinn criter.	-7.212923
F-statistic	36.07731	Durbin-Watson stat	1.997449
Prob(F-statistic)	0.000000		