

Augmented Dickey-Fuller Unit Root Test on PDIFF_HAITI

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|--|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: PDIFF_HAITI has a unit root | | | | |
| Exogenous: Constant | | | | |
| Lag Length: 1 (Fixed) | | | | |
| | | | t-Statistic | Prob.* |
| Augmented Dickey-Fuller test statistic | | | 2.485364 | 1.0000 |
| Test critical values: | 1% level | | -3.496346 | |
| | 5% level | | -2.890327 | |
| | 10% level | | -2.582196 | |
| *Mackinnon (1996) one-sided p-values. | | | | |
| Augmented Dickey-Fuller Test Equation | | | | |
| Dependent Variable: D(PDIFF_HAITI) | | | | |
| Method: Least Squares | | | | |
| Date: 07/22/19 Time: 01:06 | | | | |
| Sample (adjusted): 2010M03 2018M07 | | | | |
| Included observations: 101 after adjustments | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| PDIFF_HAITI(-1) | 0.006439 | 0.002591 | 2.485364 | 0.0146 |
| D(PDIFF_HAITI(-1)) | 0.507097 | 0.082508 | 6.146049 | 0.0000 |
| C | -0.001782 | 0.001803 | -0.988263 | 0.3255 |
| R-squared | 0.441358 | Mean dependent var | | 0.005877 |
| Adjusted R-squared | 0.429957 | S.D. dependent var | | 0.005159 |
| S.E. of regression | 0.003895 | Akaike info criterion | | -8.229110 |
| Sum squared resid | 0.001487 | Schwarz criterion | | -8.151434 |
| Log likelihood | 418.5701 | Hannan-Quinn criter. | | -8.197665 |
| F-statistic | 38.71275 | Durbin-Watson stat | | 1.713523 |
| Prob(F-statistic) | 0.000000 | | | |