

Augmented Dickey-Fuller Unit Root Test on PDIFF_NIGER

Null Hypothesis: PDIFF_NIGER has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-3.816070	0.0037
Test critical values:	1% level		-3.493129	
	5% level		-2.888932	
	10% level		-2.581453	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_NIGER)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_NIGER(-1)	-0.232134	0.060831	-3.816070	0.0002
D(PDIFF_NIGER(-1))	0.169842	0.097027	1.750470	0.0830
C	-0.022745	0.006023	-3.776526	0.0003
R-squared	0.126434	Mean dependent var	-0.000238	
Adjusted R-squared	0.109471	S.D. dependent var	0.013086	
S.E. of regression	0.012349	Akaike info criterion	-5.922659	
Sum squared resid	0.015706	Schwarz criterion	-5.847279	
Log likelihood	316.9009	Hannan-Quinn criter.	-5.892107	
F-statistic	7.453751	Durbin-Watson stat	1.991025	
Prob(F-statistic)	0.000948			