

Augmented Dickey-Fuller Unit Root Test on PDIFF_ANTIGUA_AND_BARBUDA

Null Hypothesis: PDIFF_ANTIGUA_AND_BARBUDA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-3.023514	0.0343
Test critical values:	1% level		-3.461327	
	5% level		-2.875062	
	10% level		-2.574054	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_ANTIGUA_AND_BARBUDA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:05				
Sample (adjusted): 2001M03 2018M09				
Included observations: 211 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_ANTIGUA_AND_BARBUDA(-1)	-0.078524	0.025971	-3.023514	0.0028
D(PDIFF_ANTIGUA_AND_BARBUDA(-1))	0.112504	0.068768	1.636009	0.1033
C	0.015656	0.005235	2.990746	0.0031
R-squared	0.047357	Mean dependent var		-0.000137
Adjusted R-squared	0.038197	S.D. dependent var		0.005888
S.E. of regression	0.005775	Akaike info criterion		-7.456614
Sum squared resid	0.006936	Schwarz criterion		-7.408957
Log likelihood	789.6728	Hannan-Quinn criter.		-7.437350
F-statistic	5.169922	Durbin-Watson stat		2.005723
Prob(F-statistic)	0.006438			