## Augmented Dickey-Fuller Unit Root Test on PDIFF_GUINEA_BISSAU

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

|  |  | t-Statistic | Prob.* |
|---|---|---|---|
| Augmented Dickey-Fuller test statistic |  | -3.013337 | 0.0369 |
| Test critical values: | 1% level | -3.493747 |  |
|  | 5% level | -2.889200 |  |
|  | 10% level | -2.581596 |  |

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PDIFF_GUINEA_BISSAU)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 2010M03 2018M11
Included observations: 105 after adjustments

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|---|---|---|---|---|
| PDIFF_GUINEA_BISSAU(-1) | -0.162006 | 0.053763 | -3.013337 | 0.0033 |
| D(PDIFF_GUINEA_BISSAU(-1)) | 0.086913 | 0.099348 | 0.874836 | 0.3837 |
| C | -0.000648 | 0.000960 | -0.674982 | 0.5012 |

| | | | |
|---|---|---|---|
| R-squared | 0.081785 | Mean dependent var | 0.000143 |
| Adjusted R-squared | 0.063781 | S.D. dependent var | 0.009775 |
| S.E. of regression | 0.009459 | Akaike info criterion | -6.455646 |
| Sum squared resid | 0.009125 | Schwarz criterion | -6.379819 |
| Log likelihood | 341.9214 | Hannan-Quinn criter. | -6.424920 |
| F-statistic | 4.542559 | Durbin-Watson stat | 1.981074 |
| Prob(F-statistic) | 0.012887 | | |