

Augmented Dickey-Fuller Unit Root Test on PDIFF_BENIN

Null Hypothesis: PDIFF_BENIN has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.039592	0.2697
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_BENIN)				
Method: Least Squares				
Date: 07/22/19 Time: 01:05				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_BENIN(-1)	-0.082172	0.040288	-2.039592	0.0440
D(PDIFF_BENIN(-1))	0.067244	0.098971	0.679438	0.4984
C	0.001982	0.001566	1.265359	0.2086
R-squared	0.039319	Mean dependent var		-0.000207
Adjusted R-squared	0.020665	S.D. dependent var		0.011893
S.E. of regression	0.011769	Akaike info criterion		-6.018753
Sum squared resid	0.014267	Schwarz criterion		-5.943373
Log likelihood	321.9939	Hannan-Quinn criter.		-5.988201
F-statistic	2.107813	Durbin-Watson stat		1.979404
Prob(F-statistic)	0.126714			