

Augmented Dickey-Fuller Unit Root Test on PDIFF_UGANDA

Null Hypothesis: PDIFF_UGANDA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.226435	0.1983
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_UGANDA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:07				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_UGANDA(-1)	-0.014180	0.006369	-2.226435	0.0282
D(PDIFF_UGANDA(-1))	0.216275	0.094656	2.284847	0.0244
C	0.006778	0.001970	3.440596	0.0008
R-squared	0.107418	Mean dependent var		0.003804
Adjusted R-squared	0.090086	S.D. dependent var		0.008448
S.E. of regression	0.008059	Akaike info criterion		-6.776190
Sum squared resid	0.006689	Schwarz criterion		-6.700810
Log likelihood	362.1381	Hannan-Quinn criter.		-6.745638
F-statistic	6.197748	Durbin-Watson stat		2.086631
Prob(F-statistic)	0.002873			