

# Augmented Dickey-Fuller Unit Root Test on PDIFF\_MADAGASCAR

Null Hypothesis: PDIFF\_MADAGASCAR has a unit root  
Exogenous: Constant  
Lag Length: 1 (Fixed)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-0.844637	0.8041
Test critical values:		
1% level	-3.457984	
5% level	-2.873596	
10% level	-2.573270	

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

Augmented Dickey-Fuller Test Equation  
Dependent Variable: D(PDIFF\_MADAGASCAR)  
Method: Least Squares  
Date: 07/22/19 Time: 01:06  
Sample (adjusted): 1999M05 2018M12  
Included observations: 236 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_MADAGASCAR(-1)	-0.001304	0.001543	-0.844637	0.3992
D(PDIFF_MADAGASCAR(-1))	0.630060	0.050802	12.40238	0.0000
C	0.003074	0.001427	2.153860	0.0323

R-squared	0.400250	Mean dependent var	0.005296
Adjusted R-squared	0.395102	S.D. dependent var	0.011364
S.E. of regression	0.008838	Akaike info criterion	-6.606875
Sum squared resid	0.018200	Schwarz criterion	-6.562843
Log likelihood	782.6112	Hannan-Quinn criter.	-6.589125
F-statistic	77.74766	Durbin-Watson stat	1.642574
Prob(F-statistic)	0.000000		