

Augmented Dickey-Fuller Unit Root Test on PDIFF_GUYANA

Null Hypothesis: PDIFF_GUYANA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-3.037001	0.0336
Test critical values:	1% level		-3.469933	
	5% level		-2.878829	
	10% level		-2.576067	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_GUYANA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2005M03 2018M12				
Included observations: 166 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_GUYANA(-1)	-0.027602	0.009088	-3.037001	0.0028
D(PDIFF_GUYANA(-1))	-0.000730	0.075275	-0.009694	0.9923
C	0.000973	0.000677	1.436835	0.1527
R-squared	0.053827	Mean dependent var		0.001334
Adjusted R-squared	0.042217	S.D. dependent var		0.008714
S.E. of regression	0.008528	Akaike info criterion		-6.673098
Sum squared resid	0.011854	Schwarz criterion		-6.616857
Log likelihood	556.8671	Hannan-Quinn criter.		-6.650269
F-statistic	4.636437	Durbin-Watson stat		2.037659
Prob(F-statistic)	0.011006			