

Augmented Dickey-Fuller Unit Root Test on PDIFF_TAJIKISTAN

Null Hypothesis: PDIFF_TAJIKISTAN has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.682550	0.8449
Test critical values:	1% level		-3.507394	
	5% level		-2.895109	
	10% level		-2.584738	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_TAJIKISTAN)				
Method: Least Squares				
Date: 07/22/19 Time: 01:07				
Sample (adjusted): 2010M03 2017M05				
Included observations: 87 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_TAJIKISTAN(-1)	-0.002943	0.004312	-0.682550	0.4968
D(PDIFF_TAJIKISTAN(-1))	0.442396	0.097649	4.530469	0.0000
C	0.006647	0.006222	1.068220	0.2885
R-squared	0.203288	Mean dependent var		0.004357
Adjusted R-squared	0.184319	S.D. dependent var		0.004391
S.E. of regression	0.003966	Akaike info criterion		-8.188327
Sum squared resid	0.001321	Schwarz criterion		-8.103296
Log likelihood	359.1922	Hannan-Quinn criter.		-8.154088
F-statistic	10.71666	Durbin-Watson stat		1.944234
Prob(F-statistic)	0.000072			