

Augmented Dickey-Fuller Unit Root Test on PDIFF_AFGHANISTAN_ISLAMIC_REPUBLIC_OF

Null Hypothesis: PDIFF_AFGHANISTAN_ISLAMIC_REPUBLIC_OF has a unit root
Exogenous: Constant
Lag Length: 1 (Fixed)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.625446	0.4673
Test critical values:		
1% level	-3.470179	
5% level	-2.878937	
10% level	-2.576124	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PDIFF_AFGHANISTAN_ISLAMIC_REPUBLIC_O
F)
Method: Least Squares
Date: 07/22/19 Time: 01:05
Sample (adjusted): 2005M03 2018M11
Included observations: 165 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_AFGHANISTAN_ISLAMIC_REPU	-0.010860	0.006681	-1.625446	0.1060
D(PDIFF_AFGHANISTAN_ISLAMIC_REP	0.350893	0.072943	4.810521	0.0000
C	-0.000224	0.001702	-0.131542	0.8955
R-squared	0.141180	Mean dependent var		0.002963
Adjusted R-squared	0.130577	S.D. dependent var		0.014577
S.E. of regression	0.013592	Akaike info criterion		-5.740621
Sum squared resid	0.029929	Schwarz criterion		-5.684149
Log likelihood	476.6012	Hannan-Quinn criter.		-5.717697
F-statistic	13.31545	Durbin-Watson stat		1.834016
Prob(F-statistic)	0.000004			