

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

Null Hypothesis: PDIFF_TANZANIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.680685	0.4381
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_TANZANIA)				
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_TANZANIA(-1)	-0.005984	0.003560	-1.680685	0.0959
D(PDIFF_TANZANIA(-1))	0.591225	0.078256	7.555061	0.0000
C	0.000617	0.000842	0.732007	0.4658
R-squared	0.412810	Mean dependent var		0.004342
Adjusted R-squared	0.401409	S.D. dependent var		0.006783
S.E. of regression	0.005248	Akaike info criterion		-7.634024
Sum squared resid	0.002837	Schwarz criterion		-7.558644
Log likelihood	407.6033	Hannan-Quinn criter.		-7.603472
F-statistic	36.20591	Durbin-Watson stat		1.896518
Prob(F-statistic)	0.000000			