

Augmented Dickey-Fuller Unit Root Test on PDIFF_PAKISTAN

Null Hypothesis: PDIFF_PAKISTAN has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-3.150672	0.0259
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_PAKISTAN)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_PAKISTAN(-1)	-0.020376	0.006467	-3.150672	0.0021
D(PDIFF_PAKISTAN(-1))	0.018286	0.096525	0.189446	0.8501
C	0.015162	0.003709	4.087379	0.0001
R-squared	0.094997	Mean dependent var		0.004134
Adjusted R-squared	0.077424	S.D. dependent var		0.007735
S.E. of regression	0.007430	Akaike info criterion		-6.938794
Sum squared resid	0.005686	Schwarz criterion		-6.863413
Log likelihood	370.7561	Hannan-Quinn criter.		-6.908241
F-statistic	5.405857	Durbin-Watson stat		1.994753
Prob(F-statistic)	0.005854			