Augmented Dickey-Fuller Unit Root Test on PDIFF_AZERBAIJAN_REPUBLIC_OF

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.164506	0.6892
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_AZERBAIJAN_REPUBLIC_OF)
Method: Least Squares
Date: 07/22/19   Time: 01:05
Sample (adjusted): 2005M03 2018M12
Included observations: 166 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_AZERBAIJAN_REPUBLIC_OF(-1)	-0.004777	0.004102	-1.164506	0.2459
D(PDIFF_AZERBAIJAN_REPUBLIC_OF(-	0.581805	0.063409	9.175379	0.0000
C	-0.000402	0.001961	-0.204989	0.8378

R-squared	0.346793	Mean dependent var	0.003991
Adjusted R-squared	0.338778	S.D. dependent var	0.012360
S.E. of regression	0.010050	Akaike info criterion	-6.344509
Sum squared resid	0.016465	Schwarz criterion	-6.288269
Log likelihood	529.5943	Hannan-Quinn criter.	-6.321681
F-statistic	43.26894	Durbin-Watson stat	1.875571
Prob(F-statistic)	0.000000		