Augmented Dickey-Fuller Unit Root Test on PDIFF_KUWAIT

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.760817	0.3980
Test critical values:	1% level	-3.494378	
	5% level	-2.889474	
	10% level	-2.581741	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PDIFF_KUWAIT)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 2010M03 2018M10
Included observations: 104 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_KUWAIT(-1)	-0.019263	0.010940	-1.760817	0.0813
D(PDIFF_KUWAIT(-1))	0.283638	0.093843	3.022474	0.0032
C	-0.000280	0.000649	-0.430453	0.6678

R-squared	0.114883	Mean dependent var	0.000879
Adjusted R-squared	0.097356	S.D. dependent var	0.004269
S.E. of regression	0.004055	Akaike info criterion	-8.149075
Sum squared resid	0.001661	Schwarz criterion	-8.072794
Log likelihood	426.7519	Hannan-Quinn criter.	-8.118171
F-statistic	6.554592	Durbin-Watson stat	1.945348
Prob(F-statistic)	0.002106		