

Augmented Dickey-Fuller Unit Root Test on PDIFF_MONGOLIA

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|---|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: PDIFF_MONGOLIA has a unit root | | | | |
| Exogenous: Constant | | | | |
| Lag Length: 1 (Fixed) | | | | |
| | | | t-Statistic | Prob.* |
| Augmented Dickey-Fuller test statistic | | | -1.705996 | 0.4262 |
| Test critical values: | 1% level | | -3.473096 | |
| | 5% level | | -2.880211 | |
| | 10% level | | -2.576805 | |
| *MacKinnon (1996) one-sided p-values. | | | | |
| Augmented Dickey-Fuller Test Equation | | | | |
| Dependent Variable: D(PDIFF_MONGOLIA) | | | | |
| Method: Least Squares | | | | |
| Date: 07/22/19 Time: 01:06 | | | | |
| Sample (adjusted): 2006M03 2018M12 | | | | |
| Included observations: 154 after adjustments | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| PDIFF_MONGOLIA(-1) | -0.004541 | 0.002662 | -1.705996 | 0.0901 |
| D(PDIFF_MONGOLIA(-1)) | 0.429359 | 0.072926 | 5.887570 | 0.0000 |
| C | 0.003858 | 0.000927 | 4.159702 | 0.0001 |
| R-squared | 0.216215 | Mean dependent var | | 0.006107 |
| Adjusted R-squared | 0.205834 | S.D. dependent var | | 0.010709 |
| S.E. of regression | 0.009543 | Akaike info criterion | | -6.446683 |
| Sum squared resid | 0.013752 | Schwarz criterion | | -6.387521 |
| Log likelihood | 499.3946 | Hannan-Quinn criter. | | -6.422652 |
| F-statistic | 20.82749 | Durbin-Watson stat | | 1.878367 |
| Prob(F-statistic) | 0.000000 | | | |