

# Augmented Dickey-Fuller Unit Root Test on PDIFF\_LAO\_PEOPLE\_S\_DEMOCRATIC\_REPUBLIC

Null Hypothesis: PDIFF_LAO_PEOPLE_S_DEMOCRATIC_REPUBLIC has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.262835	0.1854
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_LAO_PEOPLE_S_DEMOCRATIC_REPU				
BLIC)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2005M03 2018M12				
Included observations: 166 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_LAO_PEOPLE_S_DEMOCRATIC	-0.008698	0.003844	-2.262835	0.0250
D(PDIFF_LAO_PEOPLE_S_DEMOCRATI	0.289527	0.074101	3.907184	0.0001
C	-0.000454	0.000833	-0.544754	0.5867
R-squared	0.125310	Mean dependent var		0.001757
Adjusted R-squared	0.114577	S.D. dependent var		0.005126
S.E. of regression	0.004823	Akaike info criterion		-7.812945
Sum squared resid	0.003792	Schwarz criterion		-7.756705
Log likelihood	651.4745	Hannan-Quinn criter.		-7.790117
F-statistic	11.67583	Durbin-Watson stat		2.011222
Prob(F-statistic)	0.000018			