

# Augmented Dickey-Fuller Unit Root Test on PDIFF\_MYANMAR

Null Hypothesis: PDIFF_MYANMAR has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.214838	0.9321
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_MYANMAR)				
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_MYANMAR(-1)	-0.001403	0.006530	-0.214838	0.8303
D(PDIFF_MYANMAR(-1))	0.475884	0.088256	5.392100	0.0000
C	0.001802	0.000803	2.245195	0.0269
R-squared	0.221997	Mean dependent var		0.003383
Adjusted R-squared	0.206890	S.D. dependent var		0.008081
S.E. of regression	0.007197	Akaike info criterion		-7.002536
Sum squared resid	0.005334	Schwarz criterion		-6.927156
Log likelihood	374.1344	Hannan-Quinn criter.		-6.971984
F-statistic	14.69512	Durbin-Watson stat		1.809569
Prob(F-statistic)	0.000002			