

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

Null Hypothesis: PDIFF_PHILIPPINES has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.425189	0.8998
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_PHILIPPINES)				
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_PHILIPPINES(-1)	-0.005287	0.012435	-0.425189	0.6716
D(PDIFF_PHILIPPINES(-1))	0.245250	0.096300	2.546724	0.0124
C	0.000623	0.000527	1.182703	0.2396
R-squared	0.059353	Mean dependent var		0.001060
Adjusted R-squared	0.041088	S.D. dependent var		0.003568
S.E. of regression	0.003494	Akaike info criterion		-8.447443
Sum squared resid	0.001258	Schwarz criterion		-8.372063
Log likelihood	450.7145	Hannan-Quinn criter.		-8.416891
F-statistic	3.249540	Durbin-Watson stat		1.926394
Prob(F-statistic)	0.042803			