Augmented Dickey-Fuller Unit Root Test on PDIFF_MOROCCO

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-3.428155	0.0115
Test critical values:	1% level	-3.476805	
	5% level	-2.881830	
	10% level	-2.577668	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PDIFF_MOROCCO)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 2007M03 2018M12
Included observations: 142 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_MOROCCO(-1)	-0.116158	0.033883	-3.428155	0.0008
D(PDIFF_MOROCCO(-1))	0.322184	0.079748	4.040029	0.0001
C	0.006936	0.002154	3.219640	0.0016

R-squared	0.144682	Mean dependent var	-0.000287
Adjusted R-squared	0.132376	S.D. dependent var	0.007056
S.E. of regression	0.006572	Akaike info criterion	-7.190993
Sum squared resid	0.006004	Schwarz criterion	-7.128546
Log likelihood	513.5605	Hannan-Quinn criter.	-7.165617
F-statistic	11.75636	Durbin-Watson stat	1.855085
Prob(F-statistic)	0.000019		