

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

Null Hypothesis: PDIFF_KAZAKHSTAN has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.741684	0.8320
Test critical values:	1% level		-3.471454	
	5% level		-2.879494	
	10% level		-2.576422	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_KAZAKHSTAN)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2005M03 2018M06				
Included observations: 160 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_KAZAKHSTAN(-1)	-0.001470	0.001982	-0.741684	0.4594
D(PDIFF_KAZAKHSTAN(-1))	0.594541	0.064031	9.285171	0.0000
C	0.001289	0.001225	1.052219	0.2943
R-squared	0.356216	Mean dependent var		0.005149
Adjusted R-squared	0.348015	S.D. dependent var		0.007562
S.E. of regression	0.006106	Akaike info criterion		-7.340505
Sum squared resid	0.005854	Schwarz criterion		-7.282846
Log likelihood	590.2404	Hannan-Quinn criter.		-7.317092
F-statistic	43.43538	Durbin-Watson stat		1.788979
Prob(F-statistic)	0.000000			