

# Augmented Dickey-Fuller Unit Root Test on PDIFF\_BOSNIA\_AND\_HERZEGOVINA

Null Hypothesis: PDIFF\_BOSNIA\_AND\_HERZEGOVINA has a unit root  
Exogenous: Constant  
Lag Length: 1 (Fixed)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.723162	0.4176
Test critical values:		
1% level	-3.472534	
5% level	-2.879966	
10% level	-2.576674	

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

Augmented Dickey-Fuller Test Equation  
Dependent Variable: D(PDIFF\_BOSNIA\_AND\_HERZEGOVINA)  
Method: Least Squares  
Date: 07/22/19 Time: 01:05  
Sample (adjusted): 2005M03 2018M02  
Included observations: 156 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_BOSNIA_AND_HERZEGOVINA(-1)	-0.027148	0.015755	-1.723162	0.0869
D(PDIFF_BOSNIA_AND_HERZEGOVINA(	0.422646	0.074508	5.672478	0.0000
C	-0.000900	0.000640	-1.407734	0.1612

R-squared	0.176705	Mean dependent var	-0.000266
Adjusted R-squared	0.165943	S.D. dependent var	0.006367
S.E. of regression	0.005815	Akaike info criterion	-7.437709
Sum squared resid	0.005174	Schwarz criterion	-7.379057
Log likelihood	583.1413	Hannan-Quinn criter.	-7.413887
F-statistic	16.41933	Durbin-Watson stat	2.075823
Prob(F-statistic)	0.000000		