

Augmented Dickey-Fuller Unit Root Test on PDIFF_RWANDA

Null Hypothesis: PDIFF_RWANDA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.713505	0.4227
Test critical values:	1% level		-3.467205	
	5% level		-2.877636	
	10% level		-2.575430	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_RWANDA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2004M03 2018M12				
Included observations: 178 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_RWANDA(-1)	-0.008146	0.004754	-1.713505	0.0884
D(PDIFF_RWANDA(-1))	0.340517	0.070515	4.829030	0.0000
C	0.000695	0.001342	0.517776	0.6053
R-squared	0.136939	Mean dependent var		0.003514
Adjusted R-squared	0.127076	S.D. dependent var		0.013595
S.E. of regression	0.012702	Akaike info criterion		-5.877447
Sum squared resid	0.028233	Schwarz criterion		-5.823821
Log likelihood	526.0928	Hannan-Quinn criter.		-5.855700
F-statistic	13.88338	Durbin-Watson stat		1.858381
Prob(F-statistic)	0.000003			