

Augmented Dickey-Fuller Unit Root Test on PDIFF_SYRIAN_ARAB_REPUBLIC

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	1.712944	0.9995
Test critical values:		
1% level	-3.588509	
5% level	-2.929734	
10% level	-2.603064	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PDIFF_SYRIAN_ARAB_REPUBLIC)
Method: Least Squares
Date: 07/22/19 Time: 01:07
Sample (adjusted): 2010M03 2013M10
Included observations: 44 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_SYRIAN_ARAB_REPUBLIC(-1)	0.022904	0.013371	1.712944	0.0943
D(PDIFF_SYRIAN_ARAB_REPUBLIC(-1))	0.448219	0.147924	3.030064	0.0042
C	-0.003081	0.006973	-0.441770	0.6610

R-squared	0.383133	Mean dependent var	0.017185
Adjusted R-squared	0.353042	S.D. dependent var	0.021944
S.E. of regression	0.017651	Akaike info criterion	-5.170345
Sum squared resid	0.012773	Schwarz criterion	-5.048696
Log likelihood	116.7476	Hannan-Quinn criter.	-5.125232
F-statistic	12.73244	Durbin-Watson stat	2.024838
Prob(F-statistic)	0.000050		