

Augmented Dickey-Fuller Unit Root Test on PDIFF_CAMBODIA

Null Hypothesis: PDIFF_CAMBODIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.442444	0.5587
Test critical values:	1% level		-3.494378	
	5% level		-2.889474	
	10% level		-2.581741	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_CAMBODIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2010M03 2018M10				
Included observations: 104 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_CAMBODIA(-1)	-0.016829	0.011667	-1.442444	0.1523
D(PDIFF_CAMBODIA(-1))	-0.022594	0.098489	-0.229407	0.8190
C	0.007362	0.004340	1.696439	0.0929
R-squared	0.020529	Mean dependent var		0.001112
Adjusted R-squared	0.001133	S.D. dependent var		0.004242
S.E. of regression	0.004239	Akaike info criterion		-8.060497
Sum squared resid	0.001815	Schwarz criterion		-7.984216
Log likelihood	422.1458	Hannan-Quinn criter.		-8.029593
F-statistic	1.058437	Durbin-Watson stat		1.999076
Prob(F-statistic)	0.350815			