

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

Null Hypothesis: PDIFF_MALAWI has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.490170	0.8878
Test critical values:	1% level		-3.493129	
	5% level		-2.888932	
	10% level		-2.581453	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_MALAWI)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_MALAWI(-1)	-0.002832	0.005777	-0.490170	0.6251
D(PDIFF_MALAWI(-1))	0.596096	0.079101	7.535852	0.0000
C	0.002464	0.004815	0.511679	0.6100
R-squared	0.355403	Mean dependent var		0.011158
Adjusted R-squared	0.342887	S.D. dependent var		0.031707
S.E. of regression	0.025703	Akaike info criterion		-4.456542
Sum squared resid	0.068045	Schwarz criterion		-4.381162
Log likelihood	239.1967	Hannan-Quinn criter.		-4.425990
F-statistic	28.39489	Durbin-Watson stat		1.949500
Prob(F-statistic)	0.000000			