

Augmented Dickey-Fuller Unit Root Test on PDIFF_BOLIVIA

Null Hypothesis: PDIFF_BOLIVIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.246249	0.6537
Test critical values:	1% level		-3.469933	
	5% level		-2.878829	
	10% level		-2.576067	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_BOLIVIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:05				
Sample (adjusted): 2005M03 2018M12				
Included observations: 166 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_BOLIVIA(-1)	-0.003702	0.002971	-1.246249	0.2145
D(PDIFF_BOLIVIA(-1))	0.457369	0.068946	6.633711	0.0000
C	0.000346	0.001017	0.340369	0.7340
R-squared	0.223177	Mean dependent var		0.002661
Adjusted R-squared	0.213645	S.D. dependent var		0.006515
S.E. of regression	0.005777	Akaike info criterion		-7.451865
Sum squared resid	0.005440	Schwarz criterion		-7.395625
Log likelihood	621.5048	Hannan-Quinn criter.		-7.429037
F-statistic	23.41450	Durbin-Watson stat		1.881509
Prob(F-statistic)	0.000000			