

Augmented Dickey-Fuller Unit Root Test on PDIFF_DOMINICAN_REPUBLIC

Null Hypothesis: PDIFF_DOMINICAN_REPUBLIC has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.153841	0.2240
Test critical values:	1% level		-3.457747	
	5% level		-2.873492	
	10% level		-2.573215	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_DOMINICAN_REPUBLIC)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1999M03 2018M12				
Included observations: 238 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_DOMINICAN_REPUBLIC(-1)	-0.003608	0.001675	-2.153841	0.0323
D(PDIFF_DOMINICAN_REPUBLIC(-1))	0.601625	0.051371	11.71138	0.0000
C	0.001022	0.000747	1.368284	0.1725
R-squared	0.398650	Mean dependent var		0.004611
Adjusted R-squared	0.393532	S.D. dependent var		0.012334
S.E. of regression	0.009605	Akaike info criterion		-6.440479
Sum squared resid	0.021682	Schwarz criterion		-6.396711
Log likelihood	769.4170	Hannan-Quinn criter.		-6.422840
F-statistic	77.89380	Durbin-Watson stat		2.034524
Prob(F-statistic)	0.000000			