Augmented Dickey-Fuller Unit Root Test on PDIFF_UNITED_ARAB_EMIRATES

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.304098	0.1723
Test critical values:	1% level	-3.481217	
	5% level	-2.883753	
	10% level	-2.578694	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PDIFF_UNITED_ARAB_EMIRATES)
Method: Least Squares
Date: 07/22/19   Time: 01:07
Sample (adjusted): 2008M03 2018M12
Included observations: 130 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_UNITED_ARAB_EMIRATES(-1)	-0.045834	0.019892	-2.304098	0.0228
D(PDIFF_UNITED_ARAB_EMIRATES(-1))	0.429947	0.079721	5.393171	0.0000
C	-0.002543	0.001239	-2.051975	0.0422

R-squared	0.201538	Mean dependent var	0.000237
Adjusted R-squared	0.188963	S.D. dependent var	0.005474
S.E. of regression	0.004930	Akaike info criterion	-7.764137
Sum squared resid	0.003087	Schwarz criterion	-7.697963
Log likelihood	507.6689	Hannan-Quinn criter.	-7.737248
F-statistic	16.02786	Durbin-Watson stat	1.956911
Prob(F-statistic)	0.000001		