Augmented Dickey-Fuller Unit Root Test on PDIFF_TUNISIA

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		1.378367	0.9989
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_TUNISIA)
Method: Least Squares
Date: 07/22/19   Time: 01:07
Sample (adjusted): 2005M03 2018M12
Included observations: 166 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_TUNISIA(-1)	0.005377	0.003901	1.378367	0.1700
D(PDIFF_TUNISIA(-1))	0.419280	0.072174	5.809263	0.0000
C	0.002084	0.000807	2.583221	0.0107

R-squared	0.205507	Mean dependent var	0.001943
Adjusted R-squared	0.195759	S.D. dependent var	0.005234
S.E. of regression	0.004694	Akaike info criterion	-7.867223
Sum squared resid	0.003591	Schwarz criterion	-7.810982
Log likelihood	655.9795	Hannan-Quinn criter.	-7.844394
F-statistic	21.08118	Durbin-Watson stat	1.836696
Prob(F-statistic)	0.000000		