

Augmented Dickey-Fuller Unit Root Test on PDIFF_DOMINICA

Null Hypothesis: PDIFF_DOMINICA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.753274	0.8295
Test critical values:	1% level		-3.461327	
	5% level		-2.875062	
	10% level		-2.574054	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_DOMINICA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2001M03 2018M09				
Included observations: 211 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_DOMINICA(-1)	-0.010937	0.014519	-0.753274	0.4521
D(PDIFF_DOMINICA(-1))	-0.149768	0.069057	-2.168758	0.0312
C	-0.000990	0.000665	-1.488100	0.1382
R-squared	0.027299	Mean dependent var		-0.000504
Adjusted R-squared	0.017946	S.D. dependent var		0.005742
S.E. of regression	0.005691	Akaike info criterion		-7.485884
Sum squared resid	0.006736	Schwarz criterion		-7.438227
Log likelihood	792.7608	Hannan-Quinn criter.		-7.466620
F-statistic	2.918765	Durbin-Watson stat		1.995809
Prob(F-statistic)	0.056216			