

Augmented Dickey-Fuller Unit Root Test on PDIFF_KIRIBATI

Null Hypothesis: PDIFF_KIRIBATI has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.621011	0.4687
Test critical values:	1% level		-3.486551	
	5% level		-2.886074	
	10% level		-2.579931	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_KIRIBATI)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2006M03 2015M12				
Included observations: 118 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_KIRIBATI(-1)	-0.034389	0.021214	-1.621011	0.1078
D(PDIFF_KIRIBATI(-1))	0.149007	0.091727	1.624468	0.1070
C	0.005880	0.003673	1.600853	0.1122
R-squared	0.040196	Mean dependent var		0.000411
Adjusted R-squared	0.023504	S.D. dependent var		0.015018
S.E. of regression	0.014840	Akaike info criterion		-5.557873
Sum squared resid	0.025326	Schwarz criterion		-5.487432
Log likelihood	330.9145	Hannan-Quinn criter.		-5.529272
F-statistic	2.408051	Durbin-Watson stat		2.020787
Prob(F-statistic)	0.094515			