

Augmented Dickey-Fuller Unit Root Test on PDIFF_BOTSWANA

Null Hypothesis: PDIFF_BOTSWANA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-3.657615	0.0061
Test critical values:	1% level		-3.493129	
	5% level		-2.888932	
	10% level		-2.581453	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_BOTSWANA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:05				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_BOTSWANA(-1)	-0.019454	0.005319	-3.657615	0.0004
D(PDIFF_BOTSWANA(-1))	0.074320	0.096203	0.772537	0.4416
C	-0.002204	0.001277	-1.725785	0.0874
R-squared	0.146007	Mean dependent var		0.002648
Adjusted R-squared	0.129424	S.D. dependent var		0.004320
S.E. of regression	0.004031	Akaike info criterion		-8.161790
Sum squared resid	0.001674	Schwarz criterion		-8.086410
Log likelihood	435.5749	Hannan-Quinn criter.		-8.131238
F-statistic	8.804915	Durbin-Watson stat		1.985398
Prob(F-statistic)	0.000295			