

Augmented Dickey-Fuller Unit Root Test on PDIFF_CABO_VERDE

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-0.403452	0.9046
Test critical values:		
1% level	-3.470179	
5% level	-2.878937	
10% level	-2.576124	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PDIFF_CABO_VERDE)
Method: Least Squares
Date: 07/22/19 Time: 01:06
Sample (adjusted): 2005M04 2018M12
Included observations: 165 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_CABO_VERDE(-1)	-0.006180	0.015317	-0.403452	0.6871
D(PDIFF_CABO_VERDE(-1))	0.008394	0.079554	0.105519	0.9161
C	-0.000653	0.001489	-0.438637	0.6615
R-squared	0.001014	Mean dependent var	-0.000929	
Adjusted R-squared	-0.011319	S.D. dependent var	0.016926	
S.E. of regression	0.017021	Akaike info criterion	-5.290699	
Sum squared resid	0.046935	Schwarz criterion	-5.234227	
Log likelihood	439.4827	Hannan-Quinn criter.	-5.267775	
F-statistic	0.082198	Durbin-Watson stat	2.001272	
Prob(F-statistic)	0.921128			