

# Augmented Dickey-Fuller Unit Root Test on PDIFF\_KYRGYZ\_REPUBLIC

Null Hypothesis: PDIFF_KYRGYZ_REPUBLIC has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.807388	0.8143
Test critical values:	1% level		-3.466994	
	5% level		-2.877544	
	10% level		-2.575381	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_KYRGYZ_REPUBLIC)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2003M03 2018M01				
Included observations: 179 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_KYRGYZ_REPUBLIC(-1)	-0.002427	0.003006	-0.807388	0.4205
D(PDIFF_KYRGYZ_REPUBLIC(-1))	0.468013	0.066426	7.045665	0.0000
C	0.001185	0.001537	0.771042	0.4417
R-squared	0.222357	Mean dependent var		0.004133
Adjusted R-squared	0.213520	S.D. dependent var		0.012512
S.E. of regression	0.011096	Akaike info criterion		-6.147842
Sum squared resid	0.021669	Schwarz criterion		-6.094422
Log likelihood	553.2319	Hannan-Quinn criter.		-6.126181
F-statistic	25.16245	Durbin-Watson stat		1.923645
Prob(F-statistic)	0.000000			