

# Augmented Dickey-Fuller Unit Root Test on PDIFF\_SIERRA\_LEONE

Null Hypothesis: PDIFF_SIERRA_LEONE has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			3.444232	1.0000
Test critical values:	1% level		-3.476805	
	5% level		-2.881830	
	10% level		-2.577668	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_SIERRA_LEONE)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2007M03 2018M12				
Included observations: 142 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_SIERRA_LEONE(-1)	0.010041	0.002915	3.444232	0.0008
D(PDIFF_SIERRA_LEONE(-1))	0.257808	0.083007	3.105868	0.0023
C	0.001537	0.000916	1.678108	0.0956
R-squared	0.210908	Mean dependent var		0.005672
Adjusted R-squared	0.199554	S.D. dependent var		0.007465
S.E. of regression	0.006679	Akaike info criterion		-7.158815
Sum squared resid	0.006201	Schwarz criterion		-7.096367
Log likelihood	511.2758	Hannan-Quinn criter.		-7.133439
F-statistic	18.57587	Durbin-Watson stat		1.984970
Prob(F-statistic)	0.000000			