

# Augmented Dickey-Fuller Unit Root Test on PDIFF\_ALBANIA

Null Hypothesis: PDIFF_ALBANIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-3.641523	0.0061
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_ALBANIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:05				
Sample (adjusted): 2007M03 2018M12				
Included observations: 142 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_ALBANIA(-1)	-0.088312	0.024251	-3.641523	0.0004
D(PDIFF_ALBANIA(-1))	0.546986	0.071703	7.628511	0.0000
C	-0.009255	0.002676	-3.459201	0.0007
R-squared	0.315398	Mean dependent var		0.000308
Adjusted R-squared	0.305547	S.D. dependent var		0.009110
S.E. of regression	0.007592	Akaike info criterion		-6.902575
Sum squared resid	0.008011	Schwarz criterion		-6.840128
Log likelihood	493.0828	Hannan-Quinn criter.		-6.877199
F-statistic	32.01880	Durbin-Watson stat		1.961482
Prob(F-statistic)	0.000000			