

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

|   |             |                       |             |           |
|---|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: PDIFF_GUINEA has a unit root |             |                       |             |           |
| Exogenous: Constant                           |             |                       |             |           |
| Lag Length: 1 (Fixed)                         |             |                       |             |           |
|   |             |                       | t-Statistic | Prob.*    |
| Augmented Dickey-Fuller test statistic        |             |                       | -4.278580   | 0.0008    |
| 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_GUINEA)           |             |                       |             |           |
| Method: Least Squares                         |             |                       |             |           |
| Date: 07/22/19 Time: 01:06                    |             |                       |             |           |
| Sample (adjusted): 2010M03 2018M12            |             |                       |             |           |
| Included observations: 106 after adjustments  |             |                       |             |           |
| Variable                                      | Coefficient | Std. Error            | t-Statistic | Prob.     |
| PDIFF_GUINEA(-1)                              | -0.009883   | 0.002310              | -4.278580   | 0.0000    |
| D(PDIFF_GUINEA(-1))                           | 0.176163    | 0.096269              | 1.829901    | 0.0702    |
| C   | 0.024546    | 0.004661              | 5.266434    | 0.0000    |
| R-squared                                     | 0.273996    | Mean dependent var    |             | 0.007925  |
| Adjusted R-squared                            | 0.259898    | S.D. dependent var    |             | 0.005416  |
| S.E. of regression                            | 0.004659    | Akaike info criterion |             | -7.871959 |
| Sum squared resid                             | 0.002236    | Schwarz criterion     |             | -7.796578 |
| Log likelihood                                | 420.2138    | Hannan-Quinn criter.  |             | -7.841406 |
| F-statistic                                   | 19.43621    | Durbin-Watson stat    |             | 1.925086  |
| Prob(F-statistic)                             | 0.000000    |                       |             |           |