

Augmented Dickey-Fuller Unit Root Test on PDIFF_FIJI

Null Hypothesis: PDIFF_FIJI has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.919527	0.7794
Test critical values:	1% level		-3.481217	
	5% level		-2.883753	
	10% level		-2.578694	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_FIJI)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2008M03 2018M12				
Included observations: 130 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_FIJI(-1)	-0.012997	0.014134	-0.919527	0.3596
D(PDIFF_FIJI(-1))	-0.024634	0.088621	-0.277970	0.7815
C	0.001049	0.000807	1.300141	0.1959
R-squared	0.007570	Mean dependent var		0.001310
Adjusted R-squared	-0.008059	S.D. dependent var		0.008289
S.E. of regression	0.008322	Akaike info criterion		-6.716920
Sum squared resid	0.008796	Schwarz criterion		-6.650746
Log likelihood	439.5998	Hannan-Quinn criter.		-6.690031
F-statistic	0.484370	Durbin-Watson stat		1.993429
Prob(F-statistic)	0.617219			