## Augmented Dickey-Fuller Unit Root Test on PDIFF_SAMOA

Null Hypothesis: PDIFF_SAMOA has a unit root
Exogenous: Constant
Lag Length: 1 (Fixed)

|  |  | t-Statistic | Prob.* |
|---|---|---|---|
| Augmented Dickey-Fuller test statistic |  | -2.098814 | 0.2455 |
| Test critical values: | 1% level | -3.469933 |  |
|  | 5% level | -2.878829 |  |
|  | 10% level | -2.576067 |  |

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PDIFF_SAMOA)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 2005M03 2018M12
Included observations: 166 after adjustments

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|---|---|---|---|---|
| PDIFF_SAMOA(-1) | -0.032920 | 0.015685 | -2.098814 | 0.0374 |
| D(PDIFF_SAMOA(-1)) | 0.164659 | 0.076397 | 2.155305 | 0.0326 |
| C | -0.002950 | 0.002069 | -1.425420 | 0.1559 |

| | | | |
|---|---|---|---|
| R-squared | 0.049671 | Mean dependent var | 0.000943 |
| Adjusted R-squared | 0.038010 | S.D. dependent var | 0.013621 |
| S.E. of regression | 0.013360 | Akaike info criterion | -5.775194 |
| Sum squared resid | 0.029094 | Schwarz criterion | -5.718953 |
| Log likelihood | 482.3411 | Hannan-Quinn criter. | -5.752365 |
| F-statistic | 4.259741 | Durbin-Watson stat | 1.987113 |
| Prob(F-statistic) | 0.015731 | | |