

Augmented Dickey-Fuller Unit Root Test on PDIFF_SOUTH_SUDAN

Null Hypothesis: PDIFF_SOUTH_SUDAN has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			4.156143	1.0000
Test critical values:	1% level		-3.481623	
	5% level		-2.883930	
	10% level		-2.578788	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_SOUTH_SUDAN)				
Method: Least Squares				
Date: 07/22/19 Time: 01:07				
Sample (adjusted): 2007M06 2018M02				
Included observations: 129 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_SOUTH_SUDAN(-1)	0.029935	0.007203	4.156143	0.0001
D(PDIFF_SOUTH_SUDAN(-1))	-0.307954	0.087423	-3.522584	0.0006
C	0.026008	0.009357	2.779620	0.0063
R-squared	0.153080	Mean dependent var		0.034493
Adjusted R-squared	0.139636	S.D. dependent var		0.100241
S.E. of regression	0.092980	Akaike info criterion		-1.889892
Sum squared resid	1.089297	Schwarz criterion		-1.823384
Log likelihood	124.8980	Hannan-Quinn criter.		-1.862868
F-statistic	11.38716	Durbin-Watson stat		1.920148
Prob(F-statistic)	0.000028			