Augmented Dickey-Fuller Unit Root Test on PDIFF_SEYCHELLES

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-3.311427	0.0162
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_SEYCHELLES)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 2007M03 2018M12
Included observations: 142 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_SEYCHELLES(-1)	-0.034184	0.010323	-3.311427	0.0012
D(PDIFF_SEYCHELLES(-1))	0.251126	0.079061	3.176366	0.0018
C	-0.002039	0.002444	-0.834440	0.4055

R-squared	0.153238	Mean dependent var	0.004611
Adjusted R-squared	0.141054	S.D. dependent var	0.023257
S.E. of regression	0.021554	Akaike info criterion	-4.815590
Sum squared resid	0.064577	Schwarz criterion	-4.753143
Log likelihood	344.9069	Hannan-Quinn criter.	-4.790214
F-statistic	12.57736	Durbin-Watson stat	2.007423
Prob(F-statistic)	0.000010		