

Augmented Dickey-Fuller Unit Root Test on PDIFF_SRI_LANKA

Null Hypothesis: PDIFF_SRI_LANKA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.066122	0.7269
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_SRI_LANKA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:07				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_SRI_LANKA(-1)	-0.012560	0.011781	-1.066122	0.2889
D(PDIFF_SRI_LANKA(-1))	0.267659	0.094624	2.828665	0.0056
C	0.001518	0.001163	1.305022	0.1948
R-squared	0.079832	Mean dependent var		0.002646
Adjusted R-squared	0.061965	S.D. dependent var		0.011340
S.E. of regression	0.010983	Akaike info criterion		-6.157078
Sum squared resid	0.012424	Schwarz criterion		-6.081697
Log likelihood	329.3251	Hannan-Quinn criter.		-6.126525
F-statistic	4.468041	Durbin-Watson stat		1.791080
Prob(F-statistic)	0.013777			