

Augmented Dickey-Fuller Unit Root Test on PDIFF_KOSOVO_REPUBLIC_OF

Null Hypothesis: PDIFF_KOSOVO_REPUBLIC_OF has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.960087	0.3043
Test critical values:	1% level		-3.470679	
	5% level		-2.879155	
	10% level		-2.576241	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_KOSOVO_REPUBLIC_OF)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2005M03 2018M09				
Included observations: 163 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_KOSOVO_REPUBLIC_OF(-1)	-0.033818	0.017253	-1.960087	0.0517
D(PDIFF_KOSOVO_REPUBLIC_OF(-1))	0.272625	0.075872	3.593207	0.0004
C	-0.003555	0.001964	-1.810111	0.0722
R-squared	0.087689	Mean dependent var		9.79E-05
Adjusted R-squared	0.076285	S.D. dependent var		0.008552
S.E. of regression	0.008220	Akaike info criterion		-6.746359
Sum squared resid	0.010810	Schwarz criterion		-6.689419
Log likelihood	552.8283	Hannan-Quinn criter.		-6.723242
F-statistic	7.689379	Durbin-Watson stat		2.172293
Prob(F-statistic)	0.000648			