Augmented Dickey-Fuller Unit Root Test on PDIFF_COMOROS

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-3.469339	0.0125
Test critical values:	1% level	-3.552666	
	5% level	-2.914517	
	10% level	-2.595033	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PDIFF_COMOROS)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 2010M03 2014M10
Included observations: 56 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_COMOROS(-1)	-0.388232	0.111904	-3.469339	0.0010
D(PDIFF_COMOROS(-1))	0.159889	0.137656	1.161515	0.2506
C	0.151911	0.043746	3.472569	0.0010

R-squared	0.186550	Mean dependent var	0.000521
Adjusted R-squared	0.155854	S.D. dependent var	0.026248
S.E. of regression	0.024116	Akaike info criterion	-4.559778
Sum squared resid	0.030824	Schwarz criterion	-4.451277
Log likelihood	130.6738	Hannan-Quinn criter.	-4.517712
F-statistic	6.077300	Durbin-Watson stat	2.008552
Prob(F-statistic)	0.004205		