

# Augmented Dickey-Fuller Unit Root Test on PDIFF\_SUDAN

Null Hypothesis: PDIFF_SUDAN has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.405713	0.9018
Test critical values:	1% level		-3.527045	
	5% level		-2.903566	
	10% level		-2.589227	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_SUDAN)				
Method: Least Squares				
Date: 07/22/19 Time: 01:07				
Sample (adjusted): 2010M03 2015M12				
Included observations: 70 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_SUDAN(-1)	-0.002151	0.005302	-0.405713	0.6862
D(PDIFF_SUDAN(-1))	0.460141	0.107994	4.260810	0.0001
C	0.011912	0.005704	2.088467	0.0406
R-squared	0.213528	Mean dependent var		0.018192
Adjusted R-squared	0.190051	S.D. dependent var		0.021200
S.E. of regression	0.019080	Akaike info criterion		-5.038457
Sum squared resid	0.024391	Schwarz criterion		-4.942093
Log likelihood	179.3460	Hannan-Quinn criter.		-5.000180
F-statistic	9.095292	Durbin-Watson stat		1.828205
Prob(F-statistic)	0.000320			