

Augmented Dickey-Fuller Unit Root Test on PDIFF_BURUNDI

Null Hypothesis: PDIFF_BURUNDI has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.576500	0.4930
Test critical values:	1% level		-3.457747	
	5% level		-2.873492	
	10% level		-2.573215	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_BURUNDI)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1999M03 2018M12				
Included observations: 238 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_BURUNDI(-1)	-0.004593	0.002914	-1.576500	0.1163
D(PDIFF_BURUNDI(-1))	0.045534	0.064046	0.710952	0.4778
C	0.002517	0.002165	1.162607	0.2462
R-squared	0.012942	Mean dependent var		0.005582
Adjusted R-squared	0.004541	S.D. dependent var		0.018401
S.E. of regression	0.018359	Akaike info criterion		-5.144830
Sum squared resid	0.079210	Schwarz criterion		-5.101062
Log likelihood	615.2348	Hannan-Quinn criter.		-5.127191
F-statistic	1.540567	Durbin-Watson stat		2.006024
Prob(F-statistic)	0.216415			