

Augmented Dickey-Fuller Unit Root Test on PDIFF_ETHIOPIA

Null Hypothesis: PDIFF_ETHIOPIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			0.379492	0.9817
Test critical values:	1% level		-3.461178	
	5% level		-2.874997	
	10% level		-2.574019	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_ETHIOPIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2001M02 2018M09				
Included observations: 212 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_ETHIOPIA(-1)	0.000585	0.001540	0.379492	0.7047
D(PDIFF_ETHIOPIA(-1))	0.507368	0.059544	8.520842	0.0000
C	0.004232	0.001277	3.314130	0.0011
R-squared	0.261032	Mean dependent var		0.008147
Adjusted R-squared	0.253961	S.D. dependent var		0.015961
S.E. of regression	0.013786	Akaike info criterion		-5.716316
Sum squared resid	0.039720	Schwarz criterion		-5.668817
Log likelihood	608.9295	Hannan-Quinn criter.		-5.697118
F-statistic	36.91349	Durbin-Watson stat		2.037460
Prob(F-statistic)	0.000000			