

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

Null Hypothesis: PDIFF_BANGLADESH has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.279421	0.6371
Test critical values:	1% level		-3.493129	
	5% level		-2.888932	
	10% level		-2.581453	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_BANGLADESH)				
Method: Least Squares				
Date: 07/22/19 Time: 01:05				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_BANGLADESH(-1)	-0.007769	0.006072	-1.279421	0.2036
D(PDIFF_BANGLADESH(-1))	0.479562	0.085491	5.609539	0.0000
C	0.006937	0.003817	1.817467	0.0721
R-squared	0.248354	Mean dependent var		0.004201
Adjusted R-squared	0.233759	S.D. dependent var		0.009050
S.E. of regression	0.007922	Akaike info criterion		-6.810402
Sum squared resid	0.006464	Schwarz criterion		-6.735021
Log likelihood	363.9513	Hannan-Quinn criter.		-6.779850
F-statistic	17.01632	Durbin-Watson stat		1.830032
Prob(F-statistic)	0.000000			