

Augmented Dickey-Fuller Unit Root Test on PDIFF_BHUTAN

Null Hypothesis: PDIFF_BHUTAN has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.363855	0.1556
Test critical values:	1% level		-3.525618	
	5% level		-2.902953	
	10% level		-2.588902	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_BHUTAN)				
Method: Least Squares				
Date: 07/22/19 Time: 01:05				
Sample (adjusted): 2013M02 2018M12				
Included observations: 71 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_BHUTAN(-1)	-0.031727	0.013422	-2.363855	0.0209
D(PDIFF_BHUTAN(-1))	0.128162	0.115176	1.112749	0.2697
C	0.005808	0.001693	3.430245	0.0010
R-squared	0.116908	Mean dependent var		0.002943
Adjusted R-squared	0.090935	S.D. dependent var		0.006628
S.E. of regression	0.006320	Akaike info criterion		-7.249005
Sum squared resid	0.002716	Schwarz criterion		-7.153399
Log likelihood	260.3397	Hannan-Quinn criter.		-7.210985
F-statistic	4.501101	Durbin-Watson stat		1.846504
Prob(F-statistic)	0.014595			