

Augmented Dickey-Fuller Unit Root Test on PDIFF_MAUROITIUS

Null Hypothesis: PDIFF_MAUROITIUS has a unit root Exogenous: Constant Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.250562	0.6526
Test critical values:	1% level		-3.458470	
	5% level		-2.873809	
	10% level		-2.573384	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation Dependent Variable: D(PDIFF_MAUROITIUS) Method: Least Squares Date: 07/22/19 Time: 01:06 Sample (adjusted): 1999M09 2018M12 Included observations: 232 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_MAUROITIUS(-1)	-0.003805	0.003042	-1.250562	0.2124
D(PDIFF_MAUROITIUS(-1))	0.324412	0.062293	5.207885	0.0000
C	0.000142	0.001018	0.139471	0.8892
R-squared	0.113297	Mean dependent var		0.001882
Adjusted R-squared	0.105553	S.D. dependent var		0.007566
S.E. of regression	0.007155	Akaike info criterion		-7.029130
Sum squared resid	0.011724	Schwarz criterion		-6.984560
Log likelihood	818.3790	Hannan-Quinn criter.		-7.011155
F-statistic	14.63000	Durbin-Watson stat		1.926748
Prob(F-statistic)	0.000001			