

Augmented Dickey-Fuller Unit Root Test on PDIFF_MAUROITANIA

Null Hypothesis: PDIFF_MAUROITANIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.571166	0.4937
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_MAUROITANIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_MAUROITANIA(-1)	-0.014073	0.008957	-1.571166	0.1192
D(PDIFF_MAUROITANIA(-1))	0.535027	0.081671	6.551047	0.0000
C	-0.000902	0.001110	-0.812772	0.4182
R-squared	0.317023	Mean dependent var		0.001545
Adjusted R-squared	0.303761	S.D. dependent var		0.005306
S.E. of regression	0.004427	Akaike info criterion		-7.974080
Sum squared resid	0.002019	Schwarz criterion		-7.898700
Log likelihood	425.6263	Hannan-Quinn criter.		-7.943528
F-statistic	23.90515	Durbin-Watson stat		1.863431
Prob(F-statistic)	0.000000			