

Augmented Dickey-Fuller Unit Root Test on PDIFF_GRENADA

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|--|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: PDIFF_GRENADA has a unit root | | | | |
| Exogenous: Constant | | | | |
| Lag Length: 1 (Fixed) | | | | |
| | | | t-Statistic | Prob.* |
| Augmented Dickey-Fuller test statistic | | | -1.798745 | 0.3805 |
| Test critical values: | 1% level | | -3.461327 | |
| | 5% level | | -2.875062 | |
| | 10% level | | -2.574054 | |
| *MacKinnon (1996) one-sided p-values. | | | | |
| Augmented Dickey-Fuller Test Equation | | | | |
| Dependent Variable: D(PDIFF_GRENADA) | | | | |
| Method: Least Squares | | | | |
| Date: 07/22/19 Time: 01:06 | | | | |
| Sample (adjusted): 2001M03 2018M09 | | | | |
| Included observations: 211 after adjustments | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| PDIFF_GRENADA(-1) | -0.023016 | 0.012795 | -1.798745 | 0.0735 |
| D(PDIFF_GRENADA(-1)) | 0.272112 | 0.066699 | 4.079677 | 0.0001 |
| C | -0.000207 | 0.000396 | -0.521299 | 0.6027 |
| R-squared | 0.081836 | Mean dependent var | | -3.26E-05 |
| Adjusted R-squared | 0.073007 | S.D. dependent var | | 0.005753 |
| S.E. of regression | 0.005539 | Akaike info criterion | | -7.539992 |
| Sum squared resid | 0.006381 | Schwarz criterion | | -7.492335 |
| Log likelihood | 798.4691 | Hannan-Quinn criter. | | -7.520728 |
| F-statistic | 9.269523 | Durbin-Watson stat | | 1.996311 |
| Prob(F-statistic) | 0.000139 | | | |