

Augmented Dickey-Fuller Unit Root Test on PDIFF_ST_KITTS_AND_NEVIS

Null Hypothesis: PDIFF_ST_KITTS_AND_NEVIS has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.479086	0.5418
Test critical values:	1% level		-3.470679	
	5% level		-2.879155	
	10% level		-2.576241	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_ST_KITTS_AND_NEVIS)				
Method: Least Squares				
Date: 07/22/19 Time: 01:07				
Sample (adjusted): 2005M03 2018M09				
Included observations: 163 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_ST_KITTS_AND_NEVIS(-1)	-0.025365	0.017149	-1.479086	0.1411
D(PDIFF_ST_KITTS_AND_NEVIS(-1))	0.087769	0.078772	1.114211	0.2669
C	-0.000218	0.000654	-0.333147	0.7395
R-squared	0.019010	Mean dependent var		-7.72E-06
Adjusted R-squared	0.006748	S.D. dependent var		0.008173
S.E. of regression	0.008146	Akaike info criterion		-6.764433
Sum squared resid	0.010616	Schwarz criterion		-6.707493
Log likelihood	554.3013	Hannan-Quinn criter.		-6.741316
F-statistic	1.550273	Durbin-Watson stat		1.946731
Prob(F-statistic)	0.215360			