

Augmented Dickey-Fuller Unit Root Test on PDIFF_ALGERIA

Null Hypothesis: PDIFF_ALGERIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			0.314097	0.9784
Test critical values:	1% level		-3.469933	
	5% level		-2.878829	
	10% level		-2.576067	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_ALGERIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:05				
Sample (adjusted): 2005M03 2018M12				
Included observations: 166 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_ALGERIA(-1)	0.001891	0.006020	0.314097	0.7538
D(PDIFF_ALGERIA(-1))	0.078781	0.078843	0.999214	0.3192
C	0.001092	0.002287	0.477278	0.6338
R-squared	0.007258	Mean dependent var		0.001933
Adjusted R-squared	-0.004923	S.D. dependent var		0.009300
S.E. of regression	0.009323	Akaike info criterion		-6.494829
Sum squared resid	0.014167	Schwarz criterion		-6.438588
Log likelihood	542.0708	Hannan-Quinn criter.		-6.472001
F-statistic	0.595866	Durbin-Watson stat		1.986013
Prob(F-statistic)	0.552281			