

# Augmented Dickey-Fuller Unit Root Test on PDIFF\_IRAN\_ISLAMIC\_REPUBLIC\_OF

Null Hypothesis: PDIFF_IRAN_ISLAMIC_REPUBLIC_OF has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			0.939516	0.9959
Test critical values:	1% level		-3.468072	
	5% level		-2.878015	
	10% level		-2.575632	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_IRAN_ISLAMIC_REPUBLIC_OF)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2004M06 2018M11				
Included observations: 174 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_IRAN_ISLAMIC_REPUBLIC_OF(-1)	0.001033	0.001099	0.939516	0.3488
D(PDIFF_IRAN_ISLAMIC_REPUBLIC_OF	0.641482	0.060030	10.68597	0.0000
C	0.005373	0.001462	3.674019	0.0003
R-squared	0.414255	Mean dependent var		0.012156
Adjusted R-squared	0.407404	S.D. dependent var		0.011822
S.E. of regression	0.009101	Akaike info criterion		-6.543861
Sum squared resid	0.014162	Schwarz criterion		-6.489395
Log likelihood	572.3159	Hannan-Quinn criter.		-6.521766
F-statistic	60.46790	Durbin-Watson stat		2.099973
Prob(F-statistic)	0.000000			