

Augmented Dickey-Fuller Unit Root Test on PDIFF_SENEGAL

Null Hypothesis: PDIFF_SENEGAL has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-3.251877	0.0184
Test critical values:	1% level		-3.459231	
	5% level		-2.874143	
	10% level		-2.573563	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_SENEGAL)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2000M03 2018M12				
Included observations: 226 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_SENEGAL(-1)	-0.062957	0.019360	-3.251877	0.0013
D(PDIFF_SENEGAL(-1))	0.342306	0.063065	5.427784	0.0000
C	-0.001632	0.000738	-2.209514	0.0282
R-squared	0.136760	Mean dependent var		-0.000386
Adjusted R-squared	0.129018	S.D. dependent var		0.009686
S.E. of regression	0.009040	Akaike info criterion		-6.561221
Sum squared resid	0.018222	Schwarz criterion		-6.515816
Log likelihood	744.4180	Hannan-Quinn criter.		-6.542898
F-statistic	17.66449	Durbin-Watson stat		2.054429
Prob(F-statistic)	0.000000			