

Augmented Dickey-Fuller Unit Root Test on PDIFF_YEMEN_REPUBLIC_OF

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|--|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: PDIFF_YEMEN_REPUBLIC_OF has a unit root | | | | |
| Exogenous: Constant | | | | |
| Lag Length: 1 (Fixed) | | | | |
| | | | t-Statistic | Prob.* |
| Augmented Dickey-Fuller test statistic | | | -0.862420 | 0.7932 |
| Test critical values: | 1% level | | -3.548208 | |
| | 5% level | | -2.912631 | |
| | 10% level | | -2.594027 | |
| *MacKinnon (1996) one-sided p-values. | | | | |
| Augmented Dickey-Fuller Test Equation | | | | |
| Dependent Variable: D(PDIFF_YEMEN_REPUBLIC_OF) | | | | |
| Method: Least Squares | | | | |
| Date: 07/22/19 Time: 01:07 | | | | |
| Sample (adjusted): 2010M03 2014M12 | | | | |
| Included observations: 58 after adjustments | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| PDIFF_YEMEN_REPUBLIC_OF(-1) | -0.009754 | 0.011310 | -0.862420 | 0.3922 |
| D(PDIFF_YEMEN_REPUBLIC_OF(-1)) | 0.412335 | 0.123910 | 3.327699 | 0.0016 |
| C | 0.008544 | 0.004523 | 1.888779 | 0.0642 |
| R-squared | 0.181764 | Mean dependent var | | 0.008247 |
| Adjusted R-squared | 0.152010 | S.D. dependent var | | 0.012265 |
| S.E. of regression | 0.011295 | Akaike info criterion | | -6.078620 |
| Sum squared resid | 0.007016 | Schwarz criterion | | -5.972045 |
| Log likelihood | 179.2800 | Hannan-Quinn criter. | | -6.037107 |
| F-statistic | 6.108896 | Durbin-Watson stat | | 1.915848 |
| Prob(F-statistic) | 0.004019 | | | |