

Augmented Dickey-Fuller Unit Root Test on PDIFF_TRINIDAD_AND_TOBAGO

Null Hypothesis: PDIFF_TRINIDAD_AND_TOBAGO has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.722881	0.8375
Test critical values:	1% level		-3.459494	
	5% level		-2.874258	
	10% level		-2.573625	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_TRINIDAD_AND_TOBAGO)				
Method: Least Squares				
Date: 07/22/19 Time: 01:07				
Sample (adjusted): 2000M03 2018M10				
Included observations: 224 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_TRINIDAD_AND_TOBAGO(-1)	-0.001743	0.002411	-0.722881	0.4705
D(PDIFF_TRINIDAD_AND_TOBAGO(-1))	0.199220	0.065280	3.051787	0.0026
C	0.001670	0.001089	1.534650	0.1263
R-squared	0.042580	Mean dependent var		0.002881
Adjusted R-squared	0.033916	S.D. dependent var		0.008847
S.E. of regression	0.008695	Akaike info criterion		-6.638764
Sum squared resid	0.016709	Schwarz criterion		-6.593073
Log likelihood	746.5416	Hannan-Quinn criter.		-6.620321
F-statistic	4.914365	Durbin-Watson stat		2.039145
Prob(F-statistic)	0.008162			