Augmented Dickey-Fuller Unit Root Test on PDIFF_GUATEMALA

Null Hypothesis: PDIFF_GUATEMALA has a unit root
Exogenous: Constant
Lag Length: 1 (Fixed)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.377912	0.5921
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_GUATEMALA)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 2005M03 2018M12
Included observations: 166 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_GUATEMALA(-1)	-0.004493	0.003261	-1.377912	0.1701
D(PDIFF_GUATEMALA(-1))	0.338911	0.073344	4.620846	0.0000
C	0.001570	0.000399	3.932232	0.0001

R-squared	0.131033	Mean dependent var	0.002331
Adjusted R-squared	0.120371	S.D. dependent var	0.004949
S.E. of regression	0.004641	Akaike info criterion	-7.889662
Sum squared resid	0.003512	Schwarz criterion	-7.833421
Log likelihood	657.8419	Hannan-Quinn criter.	-7.866834
F-statistic	12.28950	Durbin-Watson stat	1.815147
Prob(F-statistic)	0.000011		