

# Augmented Dickey-Fuller Unit Root Test on PDIFF\_GEORGIA

Null Hypothesis: PDIFF_GEORGIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.608834	0.4758
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_GEORGIA)				
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_GEORGIA(-1)	-0.012516	0.007779	-1.608834	0.1096
D(PDIFF_GEORGIA(-1))	0.360867	0.072462	4.980105	0.0000
C	0.001074	0.000828	1.296587	0.1966
R-squared	0.144805	Mean dependent var		0.002044
Adjusted R-squared	0.134312	S.D. dependent var		0.011085
S.E. of regression	0.010313	Akaike info criterion		-6.292842
Sum squared resid	0.017338	Schwarz criterion		-6.236601
Log likelihood	525.3059	Hannan-Quinn criter.		-6.270013
F-statistic	13.79989	Durbin-Watson stat		1.902652
Prob(F-statistic)	0.000003			