

Augmented Dickey-Fuller Unit Root Test on PDIFF_LIBYA

Null Hypothesis: PDIFF_LIBYA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.587358	0.4817
Test critical values:	1% level		-3.565430	
	5% level		-2.919952	
	10% level		-2.597905	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_LIBYA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2010M03 2014M05				
Included observations: 51 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_LIBYA(-1)	-0.051941	0.032722	-1.587358	0.1190
D(PDIFF_LIBYA(-1))	0.348124	0.130870	2.660065	0.0106
C	0.021183	0.012525	1.691199	0.0973
R-squared	0.165121	Mean dependent var		0.002689
Adjusted R-squared	0.130335	S.D. dependent var		0.018536
S.E. of regression	0.017286	Akaike info criterion		-5.220783
Sum squared resid	0.014343	Schwarz criterion		-5.107146
Log likelihood	136.1300	Hannan-Quinn criter.		-5.177359
F-statistic	4.746694	Durbin-Watson stat		1.890500
Prob(F-statistic)	0.013151			