

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

Null Hypothesis: PDIFF_NICARAGUA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.242597	0.1922
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_NICARAGUA)				
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_NICARAGUA(-1)	-0.005085	0.002268	-2.242597	0.0263
D(PDIFF_NICARAGUA(-1))	0.375312	0.072318	5.189714	0.0000
C	0.004478	0.001053	4.253186	0.0000
R-squared	0.194177	Mean dependent var		0.004151
Adjusted R-squared	0.184290	S.D. dependent var		0.006438
S.E. of regression	0.005815	Akaike info criterion		-7.438932
Sum squared resid	0.005511	Schwarz criterion		-7.382691
Log likelihood	620.4313	Hannan-Quinn criter.		-7.416103
F-statistic	19.63882	Durbin-Watson stat		1.947421
Prob(F-statistic)	0.000000			