

Augmented Dickey-Fuller Unit Root Test on PDIFF_BURKINA_FASO

Null Hypothesis: PDIFF_BURKINA_FASO has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.991349	0.2903
Test critical values:	1% level		-3.493129	
	5% level		-2.888932	
	10% level		-2.581453	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_BURKINA_FASO)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_BURKINA_FASO(-1)	-0.083341	0.041852	-1.991349	0.0491
D(PDIFF_BURKINA_FASO(-1))	0.132087	0.099966	1.321322	0.1893
C	-0.004981	0.002393	-2.081571	0.0399
R-squared	0.043174	Mean dependent var		-0.000555
Adjusted R-squared	0.024595	S.D. dependent var		0.008605
S.E. of regression	0.008499	Akaike info criterion		-6.669923
Sum squared resid	0.007439	Schwarz criterion		-6.594542
Log likelihood	356.5059	Hannan-Quinn criter.		-6.639370
F-statistic	2.323796	Durbin-Watson stat		1.999189
Prob(F-statistic)	0.103014			