

Augmented Dickey-Fuller Unit Root Test on PDIFF_BARBADOS

Null Hypothesis: PDIFF_BARBADOS has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.834869	0.0569
Test critical values:	1% level		-3.495021	
	5% level		-2.889753	
	10% level		-2.581890	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_BARBADOS)				
Method: Least Squares				
Date: 07/22/19 Time: 01:05				
Sample (adjusted): 2010M03 2018M09				
Included observations: 103 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_BARBADOS(-1)	-0.061642	0.021744	-2.834869	0.0055
D(PDIFF_BARBADOS(-1))	0.161795	0.094828	1.706199	0.0911
C	0.027626	0.009429	2.929797	0.0042
R-squared	0.103805	Mean dependent var		0.001194
Adjusted R-squared	0.085881	S.D. dependent var		0.007211
S.E. of regression	0.006895	Akaike info criterion		-7.087487
Sum squared resid	0.004753	Schwarz criterion		-7.010747
Log likelihood	368.0056	Hannan-Quinn criter.		-7.056405
F-statistic	5.791431	Durbin-Watson stat		2.064101
Prob(F-statistic)	0.004170			