

Augmented Dickey-Fuller Unit Root Test on PDIFF_MALI

Null Hypothesis: PDIFF_MALI has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.519174	0.8821
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_MALI)				
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_MALI(-1)	-0.018510	0.035653	-0.519174	0.6048
D(PDIFF_MALI(-1))	0.064025	0.102934	0.622002	0.5353
C	-0.000564	0.001624	-0.347119	0.7292
R-squared	0.004934	Mean dependent var		-0.001132
Adjusted R-squared	-0.014387	S.D. dependent var		0.013035
S.E. of regression	0.013129	Akaike info criterion		-5.800114
Sum squared resid	0.017754	Schwarz criterion		-5.724733
Log likelihood	310.4060	Hannan-Quinn criter.		-5.769561
F-statistic	0.255378	Durbin-Watson stat		2.001210
Prob(F-statistic)	0.775113			