

Augmented Dickey-Fuller Unit Root Test on PDIFF_EGYPT

Null Hypothesis: PDIFF_EGYPT has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			1.727224	0.9997
Test critical values:	1% level		-3.493747	
	5% level		-2.889200	
	10% level		-2.581596	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_EGYPT)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2010M03 2018M11				
Included observations: 105 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_EGYPT(-1)	0.006882	0.003984	1.727224	0.0872
D(PDIFF_EGYPT(-1))	0.300036	0.097726	3.070189	0.0027
C	0.003656	0.001771	2.064711	0.0415
R-squared	0.152233	Mean dependent var		0.008978
Adjusted R-squared	0.135610	S.D. dependent var		0.011011
S.E. of regression	0.010237	Akaike info criterion		-6.297409
Sum squared resid	0.010690	Schwarz criterion		-6.221582
Log likelihood	333.6140	Hannan-Quinn criter.		-6.266683
F-statistic	9.158042	Durbin-Watson stat		1.967869
Prob(F-statistic)	0.000220			