Augmented Dickey-Fuller Unit Root Test on PDIFF_LATVIA

Null Hypothesis: PDIFF_LATVIA has a unit root
Exogenous: Constant
Lag Length: 1 (Fixed)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-5.459802	0.0000
Test critical values:	1% level	-3.449738	
	5% level	-2.869978	
	10% level	-2.571335	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PDIFF_LATVIA)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 1991M03 2018M12
Included observations: 334 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_LATVIA(-1)	-0.012009	0.002199	-5.459802	0.0000
D(PDIFF_LATVIA(-1))	0.734765	0.033980	21.62351	0.0000
C	-0.002439	0.001619	-1.506129	0.1330

R-squared	0.745508	Mean dependent var	0.012885
Adjusted R-squared	0.743971	S.D. dependent var	0.049991
S.E. of regression	0.025295	Akaike info criterion	-4.507461
Sum squared resid	0.211790	Schwarz criterion	-4.473229
Log likelihood	755.7460	Hannan-Quinn criter.	-4.493812
F-statistic	484.8158	Durbin-Watson stat	1.605607
Prob(F-statistic)	0.000000		