

Augmented Dickey-Fuller Unit Root Test on PDIFF_SWEDEN

Null Hypothesis: PDIFF_SWEDEN has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.655587	0.0825
Test critical values:	1% level		-3.439384	
	5% level		-2.865417	
	10% level		-2.568891	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_SWEDEN)				
Method: Least Squares				
Date: 07/22/19 Time: 01:07				
Sample (adjusted): 1960M03 2018M12				
Included observations: 706 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_SWEDEN(-1)	-0.003311	0.001247	-2.655587	0.0081
D(PDIFF_SWEDEN(-1))	0.120887	0.037357	3.236012	0.0013
C	0.003909	0.001331	2.937924	0.0034
R-squared	0.026149	Mean dependent var		0.000475
Adjusted R-squared	0.023379	S.D. dependent var		0.005345
S.E. of regression	0.005282	Akaike info criterion		-7.644649
Sum squared resid	0.019616	Schwarz criterion		-7.625274
Log likelihood	2701.561	Hannan-Quinn criter.		-7.637163
F-statistic	9.438209	Durbin-Watson stat		2.018480
Prob(F-statistic)	0.000090			