Augmented Dickey-Fuller Unit Root Test on PDIFF_PORTUGAL

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.712138	0.0724
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_PORTUGAL)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 1960M03 2018M12
Included observations: 706 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_PORTUGAL(-1)	-0.001227	0.000452	-2.712138	0.0068
D(PDIFF_PORTUGAL(-1))	0.163228	0.037157	4.392950	0.0000
C	0.001701	0.000608	2.800001	0.0053

R-squared	0.040266	Mean dependent var	0.003378
Adjusted R-squared	0.037535	S.D. dependent var	0.011875
S.E. of regression	0.011650	Akaike info criterion	-6.062789
Sum squared resid	0.095412	Schwarz criterion	-6.043413
Log likelihood	2143.164	Hannan-Quinn criter.	-6.055302
F-statistic	14.74723	Durbin-Watson stat	1.990952
Prob(F-statistic)	0.000001		