Augmented Dickey-Fuller Unit Root Test on PDIFF_ISRAEL

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-3.186383	0.0213
Test critical values:	1% level	-3.441280	
	5% level	-2.866254	
	10% level	-2.569339	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PDIFF_ISRAEL)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 1970M03 2018M12
Included observations: 586 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_ISRAEL(-1)	-0.000794	0.000249	-3.186383	0.0015
D(PDIFF_ISRAEL(-1))	0.767927	0.026258	29.24573	0.0000
C	0.001710	0.001042	1.640342	0.1015

R-squared	0.636556	Mean dependent var	0.015898
Adjusted R-squared	0.635309	S.D. dependent var	0.033207
S.E. of regression	0.020054	Akaike info criterion	-4.975707
Sum squared resid	0.234452	Schwarz criterion	-4.953318
Log likelihood	1460.882	Hannan-Quinn criter.	-4.966982
F-statistic	510.5485	Durbin-Watson stat	2.265683
Prob(F-statistic)	0.000000		