

# Augmented Dickey-Fuller Unit Root Test on PDIFF\_CHAD

Null Hypothesis: PDIFF_CHAD has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.787611	0.3839
Test critical values:	1% level		-3.520307	
	5% level		-2.900670	
	10% level		-2.587691	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_CHAD)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2010M03 2017M04				
Included observations: 75 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_CHAD(-1)	-0.070064	0.039194	-1.787611	0.0780
D(PDIFF_CHAD(-1))	0.132956	0.116543	1.140834	0.2577
C	0.011941	0.006902	1.730107	0.0879
R-squared	0.051655	Mean dependent var		0.000509
Adjusted R-squared	0.025313	S.D. dependent var		0.022083
S.E. of regression	0.021801	Akaike info criterion		-4.774499
Sum squared resid	0.034222	Schwarz criterion		-4.681800
Log likelihood	182.0437	Hannan-Quinn criter.		-4.737485
F-statistic	1.960885	Durbin-Watson stat		2.017976
Prob(F-statistic)	0.148177			