Augmented Dickey-Fuller Unit Root Test on PDIFF_ESTONIA

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.185428	0.6813
Test critical values:	1% level	-3.456408	
	5% level	-2.872904	
	10% level	-2.572900	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PDIFF_ESTONIA)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 1998M03 2018M12
Included observations: 250 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_ESTONIA(-1)	-0.003691	0.003114	-1.185428	0.2370
D(PDIFF_ESTONIA(-1))	0.281348	0.060568	4.645158	0.0000
C	0.002543	0.001592	1.597334	0.1115

R-squared	0.086898	Mean dependent var	0.000964
Adjusted R-squared	0.079504	S.D. dependent var	0.004259
S.E. of regression	0.004086	Akaike info criterion	-8.150470
Sum squared resid	0.004124	Schwarz criterion	-8.108212
Log likelihood	1021.809	Hannan-Quinn criter.	-8.133462
F-statistic	11.75323	Durbin-Watson stat	2.022630
Prob(F-statistic)	0.000013		