

Augmented Dickey-Fuller Unit Root Test on PDIFF_BELARUS

Null Hypothesis: PDIFF_BELARUS has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.531148	0.8808
Test critical values:	1% level		-3.469933	
	5% level		-2.878829	
	10% level		-2.576067	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_BELARUS)				
Method: Least Squares				
Date: 07/22/19 Time: 01:05				
Sample (adjusted): 2005M03 2018M12				
Included observations: 166 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_BELARUS(-1)	-0.000743	0.001399	-0.531148	0.5960
D(PDIFF_BELARUS(-1))	0.745490	0.052129	14.30096	0.0000
C	0.002061	0.001867	1.103577	0.2714
R-squared	0.556680	Mean dependent var		0.011044
Adjusted R-squared	0.551240	S.D. dependent var		0.018916
S.E. of regression	0.012672	Akaike info criterion		-5.880930
Sum squared resid	0.026175	Schwarz criterion		-5.824689
Log likelihood	491.1172	Hannan-Quinn criter.		-5.858102
F-statistic	102.3400	Durbin-Watson stat		1.972349
Prob(F-statistic)	0.000000			