

Augmented Dickey-Fuller Unit Root Test on PDIFF_CHILE

Null Hypothesis: PDIFF_CHILE has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-7.558306	0.0000
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_CHILE)				
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_CHILE(-1)	-0.004351	0.000576	-7.558306	0.0000
D(PDIFF_CHILE(-1))	0.514367	0.035040	14.67925	0.0000
C	0.000430	0.001528	0.281241	0.7786
R-squared	0.476187	Mean dependent var		0.016843
Adjusted R-squared	0.474390	S.D. dependent var		0.041835
S.E. of regression	0.030330	Akaike info criterion		-4.148247
Sum squared resid	0.536310	Schwarz criterion		-4.125858
Log likelihood	1218.436	Hannan-Quinn criter.		-4.139522
F-statistic	264.9958	Durbin-Watson stat		2.222065
Prob(F-statistic)	0.000000			