

Augmented Dickey-Fuller Unit Root Test on PDIFF_AUSTRIA

Null Hypothesis: PDIFF_AUSTRIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.368276	0.9118
Test critical values:	1% level		-3.439384	
	5% level		-2.865417	
	10% level		-2.568891	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_AUSTRIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:05				
Sample (adjusted): 1960M03 2018M12				
Included observations: 706 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_AUSTRIA(-1)	-0.000513	0.001393	-0.368276	0.7128
D(PDIFF_AUSTRIA(-1))	0.172990	0.037177	4.653182	0.0000
C	-0.000256	0.000228	-1.124293	0.2613
R-squared	0.029950	Mean dependent var		-0.000354
Adjusted R-squared	0.027190	S.D. dependent var		0.005559
S.E. of regression	0.005483	Akaike info criterion		-7.569983
Sum squared resid	0.021137	Schwarz criterion		-7.550608
Log likelihood	2675.204	Hannan-Quinn criter.		-7.562496
F-statistic	10.85249	Durbin-Watson stat		1.974632
Prob(F-statistic)	0.000023			