Augmented Dickey-Fuller Unit Root Test on PDIFF_SLOVENIA

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.489738	0.1186
Test critical values:	1% level	-3.444158	
	5% level	-2.867522	
	10% level	-2.570019	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PDIFF_SLOVENIA)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 1980M03 2018M12
Included observations: 466 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_SLOVENIA(-1)	-0.000775	0.000311	-2.489738	0.0131
D(PDIFF_SLOVENIA(-1))	0.870436	0.022410	38.84115	0.0000
C	0.001023	0.001472	0.695152	0.4873

R-squared	0.791682	Mean dependent var	0.024491
Adjusted R-squared	0.790782	S.D. dependent var	0.056995
S.E. of regression	0.026070	Akaike info criterion	-4.449672
Sum squared resid	0.314667	Schwarz criterion	-4.422993
Log likelihood	1039.774	Hannan-Quinn criter.	-4.439172
F-statistic	879.7791	Durbin-Watson stat	2.170087
Prob(F-statistic)	0.000000		