

Augmented Dickey-Fuller Unit Root Test on PDIFF_PERU

Null Hypothesis: PDIFF_PERU has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.580462	0.8693
Test critical values:	1% level		-3.493129	
	5% level		-2.888932	
	10% level		-2.581453	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_PERU)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_PERU(-1)	-0.004621	0.007962	-0.580462	0.5629
D(PDIFF_PERU(-1))	0.167444	0.097468	1.717942	0.0888
C	0.001181	0.000652	1.810650	0.0731
R-squared	0.030838	Mean dependent var		0.001030
Adjusted R-squared	0.012020	S.D. dependent var		0.003454
S.E. of regression	0.003433	Akaike info criterion		-8.482854
Sum squared resid	0.001214	Schwarz criterion		-8.407474
Log likelihood	452.5913	Hannan-Quinn criter.		-8.452302
F-statistic	1.638704	Durbin-Watson stat		1.903442
Prob(F-statistic)	0.199254			