

Augmented Dickey-Fuller Unit Root Test on PDIFF_GERMANY

Null Hypothesis: PDIFF_GERMANY has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.568472	0.8746
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_GERMANY)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1960M03 2018M12				
Included observations: 706 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_GERMANY(-1)	-0.000354	0.000622	-0.568472	0.5699
D(PDIFF_GERMANY(-1))	0.160368	0.037141	4.317874	0.0000
C	-0.000673	0.000200	-3.359535	0.0008
R-squared	0.026324	Mean dependent var		-0.000888
Adjusted R-squared	0.023554	S.D. dependent var		0.004171
S.E. of regression	0.004122	Akaike info criterion		-8.140851
Sum squared resid	0.011943	Schwarz criterion		-8.121476
Log likelihood	2876.721	Hannan-Quinn criter.		-8.133365
F-statistic	9.503044	Durbin-Watson stat		2.045402
Prob(F-statistic)	0.000085			