

# Augmented Dickey-Fuller Unit Root Test on PDIFF\_BULGARIA

Null Hypothesis: PDIFF_BULGARIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-4.274022	0.0006
Test critical values:	1% level		-3.453072	
	5% level		-2.871438	
	10% level		-2.572116	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_BULGARIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1995M03 2018M12				
Included observations: 286 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_BULGARIA(-1)	-0.020214	0.004730	-4.274022	0.0000
D(PDIFF_BULGARIA(-1))	0.382003	0.053315	7.165084	0.0000
C	0.082926	0.018161	4.566238	0.0000
R-squared	0.237762	Mean dependent var		0.013293
Adjusted R-squared	0.232375	S.D. dependent var		0.081268
S.E. of regression	0.071202	Akaike info criterion		-2.436159
Sum squared resid	1.434730	Schwarz criterion		-2.397809
Log likelihood	351.3707	Hannan-Quinn criter.		-2.420787
F-statistic	44.13751	Durbin-Watson stat		2.054339
Prob(F-statistic)	0.000000			