

Augmented Dickey-Fuller Unit Root Test on PDIFF_UKRAINE

Null Hypothesis: PDIFF_UKRAINE has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.060593	0.9507
Test critical values:	1% level		-3.469933	
	5% level		-2.878829	
	10% level		-2.576067	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_UKRAINE)				
Method: Least Squares				
Date: 07/22/19 Time: 01:07				
Sample (adjusted): 2005M03 2018M12				
Included observations: 166 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_UKRAINE(-1)	-0.000144	0.002375	-0.060593	0.9518
D(PDIFF_UKRAINE(-1))	0.622896	0.061553	10.11966	0.0000
C	0.003304	0.001138	2.902271	0.0042
R-squared	0.387814	Mean dependent var		0.008661
Adjusted R-squared	0.380302	S.D. dependent var		0.016494
S.E. of regression	0.012984	Akaike info criterion		-5.832248
Sum squared resid	0.027480	Schwarz criterion		-5.776007
Log likelihood	487.0765	Hannan-Quinn criter.		-5.809419
F-statistic	51.62941	Durbin-Watson stat		1.838550
Prob(F-statistic)	0.000000			