Augmented Dickey-Fuller Unit Root Test on PDIFF_JORDAN

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.239825	0.1932
Test critical values:	1% level	-3.473096	
	5% level	-2.880211	
	10% level	-2.576805	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PDIFF_JORDAN)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 2006M03 2018M12
Included observations: 154 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_JORDAN(-1)	-0.020299	0.009063	-2.239825	0.0266
D(PDIFF_JORDAN(-1))	0.193776	0.078276	2.475552	0.0144
C	0.001455	0.000648	2.243182	0.0263

R-squared	0.071918	Mean dependent var	0.001542
Adjusted R-squared	0.059625	S.D. dependent var	0.008061
S.E. of regression	0.007817	Akaike info criterion	-6.845658
Sum squared resid	0.009228	Schwarz criterion	-6.786497
Log likelihood	530.1157	Hannan-Quinn criter.	-6.821627
F-statistic	5.850529	Durbin-Watson stat	2.012486
Prob(F-statistic)	0.003571		