

Augmented Dickey-Fuller Unit Root Test on PDIFF_CZECH_REPUBLIC

Null Hypothesis: PDIFF_CZECH_REPUBLIC has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-5.651694	0.0000
Test critical values:	1% level		-3.449738	
	5% level		-2.869978	
	10% level		-2.571335	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_CZECH_REPUBLIC)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1991M03 2018M12				
Included observations: 334 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_CZECH_REPUBLIC(-1)	-0.015797	0.002795	-5.651694	0.0000
D(PDIFF_CZECH_REPUBLIC(-1))	0.237833	0.049445	4.810041	0.0000
C	-0.001110	0.000569	-1.950211	0.0520
R-squared	0.216004	Mean dependent var		0.001892
Adjusted R-squared	0.211266	S.D. dependent var		0.008016
S.E. of regression	0.007119	Akaike info criterion		-7.043054
Sum squared resid	0.016777	Schwarz criterion		-7.008822
Log likelihood	1179.190	Hannan-Quinn criter.		-7.029405
F-statistic	45.59790	Durbin-Watson stat		2.057560
Prob(F-statistic)	0.000000			