

Augmented Dickey-Fuller Unit Root Test on PDIFF_LUXEMBOURG

Null Hypothesis: PDIFF_LUXEMBOURG has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.511821	0.8862
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_LUXEMBOURG)				
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_LUXEMBOURG(-1)	-0.000961	0.001878	-0.511821	0.6089
D(PDIFF_LUXEMBOURG(-1))	-0.188894	0.036997	-5.105621	0.0000
C	-0.000388	0.000200	-1.940632	0.0527
R-squared	0.036296	Mean dependent var		-0.000345
Adjusted R-squared	0.033554	S.D. dependent var		0.005232
S.E. of regression	0.005144	Akaike info criterion		-7.697787
Sum squared resid	0.018601	Schwarz criterion		-7.678412
Log likelihood	2720.319	Hannan-Quinn criter.		-7.690300
F-statistic	13.23850	Durbin-Watson stat		1.968038
Prob(F-statistic)	0.000002			