Augmented Dickey-Fuller Unit Root Test on PDIFF_BRAZIL

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.392752	0.1443
Test critical values:	1% level	-3.444128	
	5% level	-2.867509	
	10% level	-2.570012	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PDIFF_BRAZIL)
Method: Least Squares
Date: 07/22/19   Time: 01:05
Sample (adjusted): 1980M02 2018M12
Included observations: 467 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_BRAZIL(-1)	-0.000407	0.000170	-2.392752	0.0171
D(PDIFF_BRAZIL(-1))	0.926562	0.016837	55.03276	0.0000
C	0.002784	0.001689	1.648272	0.1000

R-squared	0.889091	Mean dependent var	0.055661
Adjusted R-squared	0.888613	S.D. dependent var	0.093628
S.E. of regression	0.031248	Akaike info criterion	-4.087326
Sum squared resid	0.453064	Schwarz criterion	-4.060690
Log likelihood	957.3907	Hannan-Quinn criter.	-4.076844
F-statistic	1859.814	Durbin-Watson stat	1.697456
Prob(F-statistic)	0.000000		