Augmented Dickey-Fuller Unit Root Test on PDIFF_KOREA_REPUBLIC_OF

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-5.351850	0.0000
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_KOREA_REPUBLIC_OF)
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_KOREA_REPUBLIC_OF(-1)	-0.003548	0.000663	-5.351850	0.0000
D(PDIFF_KOREA_REPUBLIC_OF(-1))	0.290413	0.035892	8.091374	0.0000
C	1.18E-05	0.000570	0.020763	0.9834

R-squared	0.149630	Mean dependent var	0.003163
Adjusted R-squared	0.147211	S.D. dependent var	0.011600
S.E. of regression	0.010713	Akaike info criterion	-6.230548
Sum squared resid	0.080676	Schwarz criterion	-6.211173
Log likelihood	2202.384	Hannan-Quinn criter.	-6.223062
F-statistic	61.84958	Durbin-Watson stat	1.899320
Prob(F-statistic)	0.000000		