Augmented Dickey-Fuller Unit Root Test on PDIFF_ICELAND

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-3.946706	0.0018
Test critical values:	1% level	-3.440841	
	5% level	-2.866060	
	10% level	-2.569236	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PDIFF_ICELAND)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 1960M03 2018M12
Included observations: 610 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_ICELAND(-1)	-0.001121	0.000284	-3.946706	0.0001
D(PDIFF_ICELAND(-1))	0.404794	0.036950	10.95530	0.0000
C	0.003246	0.000687	4.722994	0.0000

R-squared	0.212156	Mean dependent var	0.007861
Adjusted R-squared	0.209560	S.D. dependent var	0.015269
S.E. of regression	0.013575	Akaike info criterion	-5.756286
Sum squared resid	0.111856	Schwarz criterion	-5.734580
Log likelihood	1758.667	Hannan-Quinn criter.	-5.747843
F-statistic	81.72833	Durbin-Watson stat	2.252226
Prob(F-statistic)	0.000000		