

Augmented Dickey-Fuller Unit Root Test on PDIFF_FINLAND

Null Hypothesis: PDIFF_FINLAND has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-4.540872	0.0002
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_FINLAND)				
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_FINLAND(-1)	-0.004520	0.000995	-4.540872	0.0000
D(PDIFF_FINLAND(-1))	0.131851	0.037166	3.547619	0.0004
C	5.90E-05	0.000218	0.270315	0.7870
R-squared	0.053038	Mean dependent var		0.000691
Adjusted R-squared	0.050344	S.D. dependent var		0.005008
S.E. of regression	0.004880	Akaike info criterion		-7.802942
Sum squared resid	0.016744	Schwarz criterion		-7.783567
Log likelihood	2757.438	Hannan-Quinn criter.		-7.795455
F-statistic	19.68712	Durbin-Watson stat		2.035082
Prob(F-statistic)	0.000000			