

Augmented Dickey-Fuller Unit Root Test on PDIFF_MEXICO

Null Hypothesis: PDIFF_MEXICO has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.637011	0.4630
Test critical values:	1% level		-3.441056	
	5% level		-2.866155	
	10% level		-2.569286	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_MEXICO)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1969M03 2018M12				
Included observations: 598 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_MEXICO(-1)	-0.000231	0.000141	-1.637011	0.1022
D(PDIFF_MEXICO(-1))	0.871942	0.019887	43.84397	0.0000
C	0.000896	0.000573	1.562511	0.1187
R-squared	0.772371	Mean dependent var		0.011940
Adjusted R-squared	0.771606	S.D. dependent var		0.019732
S.E. of regression	0.009430	Akaike info criterion		-6.484803
Sum squared resid	0.052912	Schwarz criterion		-6.462761
Log likelihood	1941.956	Hannan-Quinn criter.		-6.476221
F-statistic	1009.452	Durbin-Watson stat		2.050081
Prob(F-statistic)	0.000000			