

Augmented Dickey-Fuller Unit Root Test on PDIFF_SPAIN

Null Hypothesis: PDIFF_SPAIN has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-4.235186	0.0006
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_SPAIN)				
Method: Least Squares				
Date: 07/22/19 Time: 01:07				
Sample (adjusted): 1960M03 2018M12				
Included observations: 706 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_SPAIN(-1)	-0.001924	0.000454	-4.235186	0.0000
D(PDIFF_SPAIN(-1))	0.256877	0.036308	7.074870	0.0000
C	0.000581	0.000338	1.720139	0.0858
R-squared	0.104395	Mean dependent var		0.002146
Adjusted R-squared	0.101847	S.D. dependent var		0.006739
S.E. of regression	0.006387	Akaike info criterion		-7.264861
Sum squared resid	0.028678	Schwarz criterion		-7.245486
Log likelihood	2567.496	Hannan-Quinn criter.		-7.257374
F-statistic	40.97206	Durbin-Watson stat		1.993903
Prob(F-statistic)	0.000000			