

Augmented Dickey-Fuller Unit Root Test on PDIFF_CANADA

Null Hypothesis: PDIFF_CANADA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.063528	0.7316
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_CANADA)				
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_CANADA(-1)	-0.003066	0.002883	-1.063528	0.2879
D(PDIFF_CANADA(-1))	-0.020195	0.037691	-0.535812	0.5923
C	0.000574	0.000546	1.051127	0.2936
R-squared	0.002077	Mean dependent var		1.01E-05
Adjusted R-squared	-0.000762	S.D. dependent var		0.003476
S.E. of regression	0.003477	Akaike info criterion		-8.481091
Sum squared resid	0.008499	Schwarz criterion		-8.461716
Log likelihood	2996.825	Hannan-Quinn criter.		-8.473604
F-statistic	0.731671	Durbin-Watson stat		1.999118
Prob(F-statistic)	0.481470			