Augmented Dickey-Fuller Unit Root Test on PDIFF_UNITED_KINGDOM

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-3.331914	0.0139
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_UNITED_KINGDOM)
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_UNITED_KINGDOM(-1)	-0.002360	0.000708	-3.331914	0.0009
D(PDIFF_UNITED_KINGDOM(-1))	0.196859	0.036861	5.340623	0.0000
C	0.000242	0.000284	0.852906	0.3940

R-squared	0.059989	Mean dependent var	0.001138
Adjusted R-squared	0.057314	S.D. dependent var	0.005481
S.E. of regression	0.005322	Akaike info criterion	-7.629675
Sum squared resid	0.019912	Schwarz criterion	-7.610299
Log likelihood	2696.275	Hannan-Quinn criter.	-7.622188
F-statistic	22.43160	Durbin-Watson stat	2.015167
Prob(F-statistic)	0.000000		