

Augmented Dickey-Fuller Unit Root Test on PDIFF_ARGENTINA

Null Hypothesis: PDIFF_ARGENTINA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			1.585731	0.9990
Test critical values:	1% level		-3.752946	
	5% level		-2.998064	
	10% level		-2.638752	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_ARGENTINA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:05				
Sample (adjusted): 2017M02 2018M12				
Included observations: 23 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_ARGENTINA(-1)	0.034171	0.021549	1.585731	0.1285
D(PDIFF_ARGENTINA(-1))	0.349097	0.245866	1.419868	0.1710
C	0.012065	0.004566	2.642213	0.0156
R-squared	0.509962	Mean dependent var		0.024410
Adjusted R-squared	0.460958	S.D. dependent var		0.013074
S.E. of regression	0.009599	Akaike info criterion		-6.333200
Sum squared resid	0.001843	Schwarz criterion		-6.185092
Log likelihood	75.83180	Hannan-Quinn criter.		-6.295951
F-statistic	10.40657	Durbin-Watson stat		1.831592
Prob(F-statistic)	0.000799			