

Augmented Dickey-Fuller Unit Root Test on PDIFF_CYPRUS

Null Hypothesis: PDIFF_CYPRUS has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.236134	0.6590
Test critical values:	1% level		-3.459231	
	5% level		-2.874143	
	10% level		-2.573563	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_CYPRUS)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2000M03 2018M12				
Included observations: 226 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_CYPRUS(-1)	-0.012153	0.009832	-1.236134	0.2177
D(PDIFF_CYPRUS(-1))	0.026358	0.066802	0.394567	0.6935
C	-0.001092	0.001753	-0.623001	0.5339
R-squared	0.007259	Mean dependent var		-0.001844
Adjusted R-squared	-0.001644	S.D. dependent var		0.024792
S.E. of regression	0.024812	Akaike info criterion		-4.541775
Sum squared resid	0.137289	Schwarz criterion		-4.496370
Log likelihood	516.2206	Hannan-Quinn criter.		-4.523452
F-statistic	0.815327	Durbin-Watson stat		1.990676
Prob(F-statistic)	0.443809			