Augmented Dickey-Fuller Unit Root Test on PDIFF_CHINA_P_R_HONG_KONG

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-0.630525	0.8594
Test critical values:	1% level	-3.469214	
	5% level	-2.878515	
	10% level	-2.575899	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PDIFF_CHINA_P_R_HONG_KONG)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 2004M12 2018M12
Included observations: 169 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_CHINA_P_R_HONG_KONG(-1)	-0.007915	0.012553	-0.630525	0.5292
D(PDIFF_CHINA_P_R_HONG_KONG(-1))	0.049652	0.078031	0.636314	0.5254
C	-0.000518	0.002069	-0.250453	0.8025

R-squared	0.004329	Mean dependent var	0.000728
Adjusted R-squared	-0.007667	S.D. dependent var	0.009680
S.E. of regression	0.009717	Akaike info criterion	-6.412323
Sum squared resid	0.015673	Schwarz criterion	-6.356763
Log likelihood	544.8413	Hannan-Quinn criter.	-6.389775
F-statistic	0.360881	Durbin-Watson stat	1.989954
Prob(F-statistic)	0.697608		