Augmented Dickey-Fuller Unit Root Test on PDIFF_FRANCE

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-3.098714	0.0271
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_FRANCE)
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_FRANCE(-1)	-0.003292	0.001063	-3.098714	0.0020
D(PDIFF_FRANCE(-1))	0.149359	0.037174	4.017814	0.0001
C	0.000115	0.000138	0.834388	0.4043

R-squared	0.038969	Mean dependent var	0.000297
Adjusted R-squared	0.036235	S.D. dependent var	0.003538
S.E. of regression	0.003473	Akaike info criterion	-8.483168
Sum squared resid	0.008481	Schwarz criterion	-8.463793
Log likelihood	2997.558	Hannan-Quinn criter.	-8.475682
F-statistic	14.25302	Durbin-Watson stat	2.027926
Prob(F-statistic)	0.000001		