

Augmented Dickey-Fuller Unit Root Test on PDIFF_SERBIA_REPUBLIC_OF

Null Hypothesis: PDIFF_SERBIA_REPUBLIC_OF has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-3.392063	0.0128
Test critical values:	1% level		-3.476805	
	5% level		-2.881830	
	10% level		-2.577668	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_SERBIA_REPUBLIC_OF)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2007M03 2018M12				
Included observations: 142 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_SERBIA_REPUBLIC_OF(-1)	-0.014300	0.004216	-3.392063	0.0009
D(PDIFF_SERBIA_REPUBLIC_OF(-1))	0.219927	0.079885	2.753050	0.0067
C	0.008195	0.001863	4.399104	0.0000
R-squared	0.154178	Mean dependent var		0.003087
Adjusted R-squared	0.142008	S.D. dependent var		0.007253
S.E. of regression	0.006718	Akaike info criterion		-7.147056
Sum squared resid	0.006274	Schwarz criterion		-7.084609
Log likelihood	510.4410	Hannan-Quinn criter.		-7.121680
F-statistic	12.66862	Durbin-Watson stat		2.031981
Prob(F-statistic)	0.000009			