Augmented Dickey-Fuller Unit Root Test on PDIFF_MALTA

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-4.509478	0.0003
Test critical values:	1% level	-3.469933	
	5% level	-2.878829	
	10% level	-2.576067	

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

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PDIFF_MALTA)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 2005M03 2018M12
Included observations: 166 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_MALTA(-1)	-0.206078	0.045699	-4.509478	0.0000
D(PDIFF_MALTA(-1))	0.169540	0.077397	2.190514	0.0299
C	-0.022870	0.005093	-4.490358	0.0000

R-squared	0.114757	Mean dependent var	-8.01E-05
Adjusted R-squared	0.103895	S.D. dependent var	0.008395
S.E. of regression	0.007947	Akaike info criterion	-6.814148
Sum squared resid	0.010294	Schwarz criterion	-6.757907
Log likelihood	568.5743	Hannan-Quinn criter.	-6.791320
F-statistic	10.56512	Durbin-Watson stat	1.986903
Prob(F-statistic)	0.000048		