

Augmented Dickey-Fuller Unit Root Test on PDIFF_JAPAN

Null Hypothesis: PDIFF_JAPAN has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			1.667545	0.9996
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_JAPAN)				
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_JAPAN(-1)	0.001445	0.000866	1.667545	0.0959
D(PDIFF_JAPAN(-1))	0.162195	0.037297	4.348711	0.0000
C	-0.001017	0.000394	-2.578342	0.0101
R-squared	0.032245	Mean dependent var		-0.000598
Adjusted R-squared	0.029492	S.D. dependent var		0.006478
S.E. of regression	0.006381	Akaike info criterion		-7.266649
Sum squared resid	0.028627	Schwarz criterion		-7.247274
Log likelihood	2568.127	Hannan-Quinn criter.		-7.259163
F-statistic	11.71184	Durbin-Watson stat		1.965768
Prob(F-statistic)	0.000010			