Augmented Dickey-Fuller Unit Root Test on PDIFF_ST_LUCIA

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.583430	0.0980
Test critical values:	1% level	-3.461327	
	5% level	-2.875062	
	10% level	-2.574054	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PDIFF_ST_LUCIA)
Method: Least Squares
Date: 07/22/19   Time: 01:07
Sample (adjusted): 2001M03 2018M09
Included observations: 211 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_ST_LUCIA(-1)	-0.064980	0.025153	-2.583430	0.0105
D(PDIFF_ST_LUCIA(-1))	0.059596	0.069508	0.857400	0.3922
C	-0.006359	0.002449	-2.596016	0.0101

R-squared	0.031710	Mean dependent var	-0.000247
Adjusted R-squared	0.022400	S.D. dependent var	0.009184
S.E. of regression	0.009080	Akaike info criterion	-6.551315
Sum squared resid	0.017150	Schwarz criterion	-6.503658
Log likelihood	694.1637	Hannan-Quinn criter.	-6.532051
F-statistic	3.405874	Durbin-Watson stat	1.983806
Prob(F-statistic)	0.035039		