

Augmented Dickey-Fuller Unit Root Test on PDIFF_POLAND

Null Hypothesis: PDIFF_POLAND has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-9.353262	0.0000
Test critical values:	1% level		-3.448414	
	5% level		-2.869396	
	10% level		-2.571023	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_POLAND)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1989M03 2018M12				
Included observations: 358 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_POLAND(-1)	-0.022972	0.002456	-9.353262	0.0000
D(PDIFF_POLAND(-1))	0.432963	0.043903	9.861824	0.0000
C	0.001072	0.001759	0.609466	0.5426
R-squared	0.575234	Mean dependent var		0.013350
Adjusted R-squared	0.572841	S.D. dependent var		0.048164
S.E. of regression	0.031479	Akaike info criterion		-4.070646
Sum squared resid	0.351780	Schwarz criterion		-4.038128
Log likelihood	731.6457	Hannan-Quinn criter.		-4.057714
F-statistic	240.3774	Durbin-Watson stat		2.036986
Prob(F-statistic)	0.000000			