Augmented Dickey-Fuller Unit Root Test on PDIFF_MONTSERRAT

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.406722	0.5785
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_MONTSERRAT)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 2001M03 2018M09
Included observations: 211 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_MONTSERRAT(-1)	-0.026595	0.018905	-1.406722	0.1610
D(PDIFF_MONTSERRAT(-1))	-0.073851	0.069406	-1.064044	0.2885
C	-0.002994	0.002094	-1.430058	0.1542

R-squared	0.017130	Mean dependent var	-0.000119
Adjusted R-squared	0.007679	S.D. dependent var	0.006808
S.E. of regression	0.006782	Akaike info criterion	-7.135086
Sum squared resid	0.009566	Schwarz criterion	-7.087430
Log likelihood	755.7516	Hannan-Quinn criter.	-7.115823
F-statistic	1.812516	Durbin-Watson stat	1.992548
Prob(F-statistic)	0.165812		