Augmented Dickey-Fuller Unit Root Test on PDIFF_LITHUANIA

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-11.48639	0.0000
Test critical values:	1% level	-3.450812	
	5% level	-2.870444	
	10% level	-2.571584	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PDIFF_LITHUANIA)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 1992M08 2018M12
Included observations: 317 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_LITHUANIA(-1)	-0.051280	0.004464	-11.48639	0.0000
D(PDIFF_LITHUANIA(-1))	0.302039	0.049326	6.123306	0.0000
C	-0.006183	0.001070	-5.776767	0.0000

R-squared	0.816774	Mean dependent var	0.009176
Adjusted R-squared	0.815607	S.D. dependent var	0.034319
S.E. of regression	0.014737	Akaike info criterion	-5.587506
Sum squared resid	0.068193	Schwarz criterion	-5.551933
Log likelihood	888.6197	Hannan-Quinn criter.	-5.573296
F-statistic	699.8674	Durbin-Watson stat	1.805476
Prob(F-statistic)	0.000000		