

Augmented Dickey-Fuller Unit Root Test on PDIFF_COLOMBIA

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-5.170907	0.0000
Test critical values:		
1% level	-3.441280	
5% level	-2.866254	
10% level	-2.569339	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PDIFF_COLOMBIA)
Method: Least Squares
Date: 07/22/19 Time: 01:06
Sample (adjusted): 1970M03 2018M12
Included observations: 586 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_COLOMBIA(-1)	-0.001698	0.000328	-5.170907	0.0000
D(PDIFF_COLOMBIA(-1))	0.123064	0.040944	3.005675	0.0028
C	0.004014	0.000851	4.717089	0.0000

R-squared	0.071990	Mean dependent var	0.008402
Adjusted R-squared	0.068806	S.D. dependent var	0.013432
S.E. of regression	0.012962	Akaike info criterion	-5.848527
Sum squared resid	0.097948	Schwarz criterion	-5.826138
Log likelihood	1716.618	Hannan-Quinn criter.	-5.839802
F-statistic	22.61286	Durbin-Watson stat	2.061988
Prob(F-statistic)	0.000000		