

Augmented Dickey-Fuller Unit Root Test on PDIFF_CHINA_P_R_MACAO

Null Hypothesis: PDIFF_CHINA_P_R_MACAO has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			0.861942	0.9949
Test critical values:	1% level		-3.458470	
	5% level		-2.873809	
	10% level		-2.573384	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_CHINA_P_R_MACAO)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1999M09 2018M12				
Included observations: 232 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_CHINA_P_R_MACAO(-1)	0.002741	0.003180	0.861942	0.3896
D(PDIFF_CHINA_P_R_MACAO(-1))	0.272391	0.063842	4.266657	0.0000
C	0.001020	0.000709	1.438339	0.1517
R-squared	0.081288	Mean dependent var		0.000658
Adjusted R-squared	0.073264	S.D. dependent var		0.005537
S.E. of regression	0.005330	Akaike info criterion		-7.618066
Sum squared resid	0.006506	Schwarz criterion		-7.573496
Log likelihood	886.6957	Hannan-Quinn criter.		-7.600092
F-statistic	10.13100	Durbin-Watson stat		2.056441
Prob(F-statistic)	0.000061			