

Augmented Dickey-Fuller Unit Root Test on PDIFF_TURKEY

Null Hypothesis: PDIFF_TURKEY has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			0.549840	0.9883
Test critical values:	1% level		-3.439384	
	5% level		-2.865417	
	10% level		-2.568891	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_TURKEY)				
Method: Least Squares				
Date: 07/22/19 Time: 01:07				
Sample (adjusted): 1960M03 2018M12				
Included observations: 706 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_TURKEY(-1)	6.87E-05	0.000125	0.549840	0.5826
D(PDIFF_TURKEY(-1))	0.678393	0.027740	24.45564	0.0000
C	0.006340	0.001104	5.742580	0.0000
R-squared	0.461843	Mean dependent var		0.018499
Adjusted R-squared	0.460312	S.D. dependent var		0.022703
S.E. of regression	0.016679	Akaike info criterion		-5.345147
Sum squared resid	0.195556	Schwarz criterion		-5.325772
Log likelihood	1889.837	Hannan-Quinn criter.		-5.337661
F-statistic	301.6550	Durbin-Watson stat		2.175385
Prob(F-statistic)	0.000000			