

Augmented Dickey-Fuller Unit Root Test on PDIFF_SAN_MARINO

Null Hypothesis: PDIFF_SAN_MARINO has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.576323	0.4910
Test critical values:	1% level		-3.495021	
	5% level		-2.889753	
	10% level		-2.581890	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_SAN_MARINO)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2010M03 2018M09				
Included observations: 103 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_SAN_MARINO(-1)	-0.051028	0.032371	-1.576323	0.1181
D(PDIFF_SAN_MARINO(-1))	0.262878	0.096950	2.711472	0.0079
C	-0.000843	0.000524	-1.608077	0.1110
R-squared	0.077523	Mean dependent var		-0.000199
Adjusted R-squared	0.059074	S.D. dependent var		0.003198
S.E. of regression	0.003102	Akaike info criterion		-8.684988
Sum squared resid	0.000962	Schwarz criterion		-8.608249
Log likelihood	450.2769	Hannan-Quinn criter.		-8.653906
F-statistic	4.201921	Durbin-Watson stat		1.898649
Prob(F-statistic)	0.017692			