Augmented Dickey-Fuller Unit Root Test on PDIFF_HUNGARY

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.130980	0.2327
Test critical values:	1% level	-3.444158	
	5% level	-2.867522	
	10% level	-2.570019	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PDIFF_HUNGARY)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 1980M03 2018M12
Included observations: 466 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_HUNGARY(-1)	-0.001069	0.000502	-2.130980	0.0336
D(PDIFF_HUNGARY(-1))	0.403318	0.042236	9.549053	0.0000
C	0.002357	0.000623	3.784224	0.0002

R-squared	0.180599	Mean dependent var	0.005194
Adjusted R-squared	0.177060	S.D. dependent var	0.011490
S.E. of regression	0.010423	Akaike info criterion	-6.283103
Sum squared resid	0.050304	Schwarz criterion	-6.256424
Log likelihood	1466.963	Hannan-Quinn criter.	-6.272603
F-statistic	51.02355	Durbin-Watson stat	2.106681
Prob(F-statistic)	0.000000		