Augmented Dickey-Fuller Unit Root Test on PDIFF_VIETNAM

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-3.077670	0.0313
Test critical values:	1% level	-3.493129	
	5% level	-2.888932	
	10% level	-2.581453	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PDIFF_VIETNAM)
Method: Least Squares
Date: 07/22/19   Time: 01:07
Sample (adjusted): 2010M03 2018M12
Included observations: 106 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_VIETNAM(-1)	-0.015044	0.004888	-3.077670	0.0027
D(PDIFF_VIETNAM(-1))	0.443438	0.083995	5.279372	0.0000
C	-0.000326	0.000756	-0.430884	0.6675

R-squared	0.396845	Mean dependent var	0.003406
Adjusted R-squared	0.385133	S.D. dependent var	0.005773
S.E. of regression	0.004527	Akaike info criterion	-7.929638
Sum squared resid	0.002111	Schwarz criterion	-7.854257
Log likelihood	423.2708	Hannan-Quinn criter.	-7.899086
F-statistic	33.88436	Durbin-Watson stat	1.989753
Prob(F-statistic)	0.000000		