

# Augmented Dickey-Fuller Unit Root Test on PDIFF\_URUGUAY

Null Hypothesis: PDIFF_URUGUAY has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			0.760748	0.9931
Test critical values:				
1% level			-3.469933	
5% level			-2.878829	
10% level			-2.576067	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_URUGUAY)				
Method: Least Squares				
Date: 07/22/19 Time: 01:07				
Sample (adjusted): 2005M03 2018M12				
Included observations: 166 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_URUGUAY(-1)	0.001486	0.001953	0.760748	0.4479
D(PDIFF_URUGUAY(-1))	0.138711	0.077432	1.791394	0.0751
C	0.003804	0.000584	6.510957	0.0000
R-squared	0.025094	Mean dependent var		0.004541
Adjusted R-squared	0.013132	S.D. dependent var		0.005950
S.E. of regression	0.005911	Akaike info criterion		-7.406193
Sum squared resid	0.005695	Schwarz criterion		-7.349952
Log likelihood	617.7140	Hannan-Quinn criter.		-7.383365
F-statistic	2.097839	Durbin-Watson stat		1.976312
Prob(F-statistic)	0.126023			