

Augmented Dickey-Fuller Unit Root Test on PDIFF_SLOVAK_REPUBLIC

Null Hypothesis: PDIFF_SLOVAK_REPUBLIC has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-4.890205	0.0000
Test critical values:	1% level		-3.449738	
	5% level		-2.869978	
	10% level		-2.571335	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_SLOVAK_REPUBLIC)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1991M03 2018M12				
Included observations: 334 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_SLOVAK_REPUBLIC(-1)	-0.008812	0.001802	-4.890205	0.0000
D(PDIFF_SLOVAK_REPUBLIC(-1))	0.279514	0.046862	5.964606	0.0000
C	0.003826	0.000630	6.068977	0.0000
R-squared	0.222009	Mean dependent var		0.002751
Adjusted R-squared	0.217308	S.D. dependent var		0.008861
S.E. of regression	0.007839	Akaike info criterion		-6.850402
Sum squared resid	0.020341	Schwarz criterion		-6.816171
Log likelihood	1147.017	Hannan-Quinn criter.		-6.836754
F-statistic	47.22741	Durbin-Watson stat		2.089255
Prob(F-statistic)	0.000000			