Augmented Dickey-Fuller Unit Root Test on PDIFF_INDIA

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		0.761335	0.9934
Test critical values:	1% level	-3.439384	
	5% level	-2.865417	
	10% level	-2.568891	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PDIFF_INDIA)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 1960M03 2018M12
Included observations: 706 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_INDIA(-1)	0.000422	0.000554	0.761335	0.4467
D(PDIFF_INDIA(-1))	0.453962	0.033653	13.48947	0.0000
C	0.002114	0.000752	2.810720	0.0051

R-squared	0.208716	Mean dependent var	0.002950
Adjusted R-squared	0.206465	S.D. dependent var	0.009975
S.E. of regression	0.008886	Akaike info criterion	-6.604452
Sum squared resid	0.055509	Schwarz criterion	-6.585077
Log likelihood	2334.372	Hannan-Quinn criter.	-6.596966
F-statistic	92.71494	Durbin-Watson stat	2.008165
Prob(F-statistic)	0.000000		