Augmented Dickey-Fuller Unit Root Test on PDIFF_NETHERLANDS

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		0.066773	0.9630
Test critical values:	1% level	-3.439424	
	5% level	-2.865435	
	10% level	-2.568900	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PDIFF_NETHERLANDS)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 1960M06 2018M12
Included observations: 703 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_NETHERLANDS(-1)	9.57E-05	0.001434	0.066773	0.9468
D(PDIFF_NETHERLANDS(-1))	0.037289	0.037742	0.988019	0.3235
C	-0.000345	0.000253	-1.366012	0.1724

R-squared	0.001409	Mean dependent var	-0.000351
Adjusted R-squared	-0.001444	S.D. dependent var	0.005921
S.E. of regression	0.005925	Akaike info criterion	-7.414992
Sum squared resid	0.024574	Schwarz criterion	-7.395553
Log likelihood	2609.370	Hannan-Quinn criter.	-7.407479
F-statistic	0.493939	Durbin-Watson stat	2.002645
Prob(F-statistic)	0.610431		