

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

Null Hypothesis: PDIFF_ROMANIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-8.095648	0.0000
Test critical values:	1% level		-3.459231	
	5% level		-2.874143	
	10% level		-2.573563	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_ROMANIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2000M03 2018M12				
Included observations: 226 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_ROMANIA(-1)	-0.018202	0.002248	-8.095648	0.0000
D(PDIFF_ROMANIA(-1))	0.299899	0.061743	4.857196	0.0000
C	-0.001847	0.000636	-2.905969	0.0040
R-squared	0.549298	Mean dependent var		0.004721
Adjusted R-squared	0.545256	S.D. dependent var		0.009234
S.E. of regression	0.006227	Akaike info criterion		-7.306747
Sum squared resid	0.008646	Schwarz criterion		-7.261342
Log likelihood	828.6624	Hannan-Quinn criter.		-7.288423
F-statistic	135.8917	Durbin-Watson stat		2.009568
Prob(F-statistic)	0.000000			