

Augmented Dickey-Fuller Unit Root Test on PDIFF_RUSSIAN_FEDERATION

Null Hypothesis: PDIFF_RUSSIAN_FEDERATION has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-7.421954	0.0000
Test critical values:	1% level		-3.450474	
	5% level		-2.870302	
	10% level		-2.571508	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_RUSSIAN_FEDERATION)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1992M03 2018M12				
Included observations: 322 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_RUSSIAN_FEDERATION(-1)	-0.010112	0.001362	-7.421954	0.0000
D(PDIFF_RUSSIAN_FEDERATION(-1))	0.567255	0.043053	13.17561	0.0000
C	0.000616	0.001532	0.402343	0.6877
R-squared	0.793743	Mean dependent var		0.026104
Adjusted R-squared	0.792450	S.D. dependent var		0.052134
S.E. of regression	0.023751	Akaike info criterion		-4.633104
Sum squared resid	0.179952	Schwarz criterion		-4.597938
Log likelihood	748.9298	Hannan-Quinn criter.		-4.619065
F-statistic	613.8067	Durbin-Watson stat		2.125872
Prob(F-statistic)	0.000000			