

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

Null Hypothesis: PDIFF_TOGO has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-3.347831	0.0138
Test critical values:	1% level		-3.455193	
	5% level		-2.872370	
	10% level		-2.572615	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_TOGO)				
Method: Least Squares				
Date: 07/22/19 Time: 01:07				
Sample (adjusted): 1997M03 2018M12				
Included observations: 262 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_TOGO(-1)	-0.069123	0.020647	-3.347831	0.0009
D(PDIFF_TOGO(-1))	0.199649	0.060626	3.293123	0.0011
C	-0.007689	0.002413	-3.186929	0.0016
R-squared	0.067850	Mean dependent var		-9.60E-06
Adjusted R-squared	0.060651	S.D. dependent var		0.012569
S.E. of regression	0.012182	Akaike info criterion		-5.966370
Sum squared resid	0.038434	Schwarz criterion		-5.925511
Log likelihood	784.5945	Hannan-Quinn criter.		-5.949948
F-statistic	9.426066	Durbin-Watson stat		1.906643
Prob(F-statistic)	0.000112			