

Augmented Dickey-Fuller Unit Root Test on PDIFF_IRELAND

Null Hypothesis: PDIFF_IRELAND has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-6.310522	0.0000
Test critical values:	1% level		-3.442795	
	5% level		-2.866922	
	10% level		-2.569697	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_IRELAND)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1976M01 2018M12				
Included observations: 516 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_IRELAND(-1)	-0.021700	0.003439	-6.310522	0.0000
D(PDIFF_IRELAND(-1))	-0.277907	0.041665	-6.669970	0.0000
C	-0.000740	0.000480	-1.542158	0.1237
R-squared	0.126198	Mean dependent var		0.000792
Adjusted R-squared	0.122792	S.D. dependent var		0.009546
S.E. of regression	0.008941	Akaike info criterion		-6.590520
Sum squared resid	0.041011	Schwarz criterion		-6.565833
Log likelihood	1703.354	Hannan-Quinn criter.		-6.580846
F-statistic	37.04484	Durbin-Watson stat		2.094505
Prob(F-statistic)	0.000000			