Augmented Dickey-Fuller Unit Root Test on PDIFF_TONGA

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.234997	0.6587
Test critical values:	1% level	-3.470679	
	5% level	-2.879155	
	10% level	-2.576241	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PDIFF_TONGA)
Method: Least Squares
Date: 07/22/19   Time: 01:07
Sample (adjusted): 2005M03 2018M09
Included observations: 163 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_TONGA(-1)	-0.015683	0.012699	-1.234997	0.2186
D(PDIFF_TONGA(-1))	0.103732	0.078531	1.320905	0.1884
C	0.000990	0.000980	1.009929	0.3141

R-squared	0.018733	Mean dependent var	0.001599
Adjusted R-squared	0.006467	S.D. dependent var	0.011510
S.E. of regression	0.011472	Akaike info criterion	-6.079510
Sum squared resid	0.021059	Schwarz criterion	-6.022570
Log likelihood	498.4800	Hannan-Quinn criter.	-6.056393
F-statistic	1.527239	Durbin-Watson stat	1.956253
Prob(F-statistic)	0.220283		