

Augmented Dickey-Fuller Unit Root Test on PDIFF_CROATIA

Null Hypothesis: PDIFF_CROATIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.767302	0.3957
Test critical values:	1% level		-3.469933	
	5% level		-2.878829	
	10% level		-2.576067	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_CROATIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2005M03 2018M12				
Included observations: 166 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_CROATIA(-1)	-0.027518	0.015571	-1.767302	0.0790
D(PDIFF_CROATIA(-1))	0.396063	0.072216	5.484461	0.0000
C	-0.002639	0.001470	-1.795514	0.0744
R-squared	0.160895	Mean dependent var		-0.000154
Adjusted R-squared	0.150599	S.D. dependent var		0.004990
S.E. of regression	0.004599	Akaike info criterion		-7.908080
Sum squared resid	0.003447	Schwarz criterion		-7.851839
Log likelihood	659.3706	Hannan-Quinn criter.		-7.885251
F-statistic	15.62731	Durbin-Watson stat		1.776674
Prob(F-statistic)	0.000001			