

Augmented Dickey-Fuller Unit Root Test on PDIFF_GREECE

Null Hypothesis: PDIFF_GREECE has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.251724	0.6534
Test critical values:	1% level		-3.439384	
	5% level		-2.865417	
	10% level		-2.568891	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_GREECE)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1960M03 2018M12				
Included observations: 706 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_GREECE(-1)	-0.000601	0.000480	-1.251724	0.2111
D(PDIFF_GREECE(-1))	0.136315	0.037333	3.651302	0.0003
C	0.002263	0.000727	3.110570	0.0019
R-squared	0.021260	Mean dependent var		0.003365
Adjusted R-squared	0.018476	S.D. dependent var		0.013487
S.E. of regression	0.013362	Akaike info criterion		-5.788633
Sum squared resid	0.125507	Schwarz criterion		-5.769258
Log likelihood	2046.387	Hannan-Quinn criter.		-5.781146
F-statistic	7.635333	Durbin-Watson stat		1.967547
Prob(F-statistic)	0.000524			