

Augmented Dickey-Fuller Unit Root Test on PDIFF_DENMARK

Null Hypothesis: PDIFF_DENMARK has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-3.249727	0.0177
Test critical values:	1% level		-3.440634	
	5% level		-2.865969	
	10% level		-2.569187	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_DENMARK)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1967M03 2018M12				
Included observations: 622 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_DENMARK(-1)	-0.008174	0.002515	-3.249727	0.0012
D(PDIFF_DENMARK(-1))	0.071337	0.039819	1.791532	0.0737
C	-0.000298	0.000284	-1.049409	0.2944
R-squared	0.023239	Mean dependent var		0.000326
Adjusted R-squared	0.020083	S.D. dependent var		0.005449
S.E. of regression	0.005394	Akaike info criterion		-7.602308
Sum squared resid	0.018009	Schwarz criterion		-7.580927
Log likelihood	2367.318	Hannan-Quinn criter.		-7.593998
F-statistic	7.363540	Durbin-Watson stat		2.002882
Prob(F-statistic)	0.000691			