

Augmented Dickey-Fuller Unit Root Test on PDIFF_CHINA_P_R_MAINLAND

Null Hypothesis: PDIFF_CHINA_P_R_MAINLAND has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-4.950710	0.0000
Test critical values:	1% level		-3.451283	
	5% level		-2.870651	
	10% level		-2.571695	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_CHINA_P_R_MAINLAND)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1993M03 2018M12				
Included observations: 310 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_CHINA_P_R_MAINLAND(-1)	-0.031343	0.006331	-4.950710	0.0000
D(PDIFF_CHINA_P_R_MAINLAND(-1))	0.372629	0.050829	7.330989	0.0000
C	-0.003231	0.000913	-3.538594	0.0005
R-squared	0.240751	Mean dependent var		0.001218
Adjusted R-squared	0.235805	S.D. dependent var		0.008968
S.E. of regression	0.007840	Akaike info criterion		-6.849554
Sum squared resid	0.018869	Schwarz criterion		-6.813393
Log likelihood	1064.681	Hannan-Quinn criter.		-6.835098
F-statistic	48.67357	Durbin-Watson stat		1.869371
Prob(F-statistic)	0.000000			