Augmented Dickey-Fuller Unit Root Test on PDIFF_NORTH_MACEDONIA_REPUBLIC_OF

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-3.096869	0.0284
Test critical values:	1% level	-3.462737	
	5% level	-2.875680	
	10% level	-2.574385	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PDIFF_NORTH_MACEDONIA_REPUBLIC_OF)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 2002M03 2018M12
Included observations: 202 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_NORTH_MACEDONIA_REPUBLI	-0.054833	0.017706	-3.096869	0.0022
D(PDIFF_NORTH_MACEDONIA_REPUBL	0.340368	0.065832	5.170274	0.0000
C	-0.000205	0.000425	-0.484063	0.6289

R-squared	0.144567	Mean dependent var	-0.000368
Adjusted R-squared	0.135970	S.D. dependent var	0.006477
S.E. of regression	0.006020	Akaike info criterion	-7.372613
Sum squared resid	0.007213	Schwarz criterion	-7.323480
Log likelihood	747.6339	Hannan-Quinn criter.	-7.352734
F-statistic	16.81543	Durbin-Watson stat	1.970640
Prob(F-statistic)	0.000000		