Augmented Dickey-Fuller Unit Root Test on PDIFF_SOUTH_AFRICA

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		1.524406	0.9994
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_SOUTH_AFRICA)
Method: Least Squares
Date: 07/22/19   Time: 01:07
Sample (adjusted): 1960M03 2018M12
Included observations: 706 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_SOUTH_AFRICA(-1)	0.000444	0.000291	1.524406	0.1279
D(PDIFF_SOUTH_AFRICA(-1))	0.148115	0.037303	3.970618	0.0001
C	0.003417	0.000486	7.029442	0.0000

R-squared	0.026534	Mean dependent var	0.003309
Adjusted R-squared	0.023765	S.D. dependent var	0.006581
S.E. of regression	0.006502	Akaike info criterion	-7.229141
Sum squared resid	0.029721	Schwarz criterion	-7.209766
Log likelihood	2554.887	Hannan-Quinn criter.	-7.221654
F-statistic	9.580988	Durbin-Watson stat	2.034711
Prob(F-statistic)	0.000078		