

# Augmented Dickey-Fuller Unit Root Test on PDIFF\_COSTA\_RICA

Null Hypothesis: PDIFF_COSTA_RICA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-3.558275	0.0074
Test critical values:	1% level		-3.459231	
	5% level		-2.874143	
	10% level		-2.573563	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_COSTA_RICA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2000M03 2018M12				
Included observations: 226 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_COSTA_RICA(-1)	-0.004872	0.001369	-3.558275	0.0005
D(PDIFF_COSTA_RICA(-1))	0.368787	0.061770	5.970373	0.0000
C	0.000579	0.000613	0.944418	0.3460
R-squared	0.237575	Mean dependent var		0.003807
Adjusted R-squared	0.230737	S.D. dependent var		0.006337
S.E. of regression	0.005558	Akaike info criterion		-7.533812
Sum squared resid	0.006890	Schwarz criterion		-7.488407
Log likelihood	854.3208	Hannan-Quinn criter.		-7.515488
F-statistic	34.74396	Durbin-Watson stat		1.863961
Prob(F-statistic)	0.000000			