

Augmented Dickey-Fuller Unit Root Test on PDIFF_NORWAY

Null Hypothesis: PDIFF_NORWAY has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.684235	0.0772
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_NORWAY)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1960M03 2018M12				
Included observations: 706 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_NORWAY(-1)	-0.004231	0.001576	-2.684235	0.0074
D(PDIFF_NORWAY(-1))	0.032081	0.037555	0.854258	0.3933
C	-8.26E-05	0.000333	-0.248113	0.8041
R-squared	0.011577	Mean dependent var		0.000617
Adjusted R-squared	0.008765	S.D. dependent var		0.005781
S.E. of regression	0.005756	Akaike info criterion		-7.472903
Sum squared resid	0.023292	Schwarz criterion		-7.453528
Log likelihood	2640.935	Hannan-Quinn criter.		-7.465416
F-statistic	4.116917	Durbin-Watson stat		2.008527
Prob(F-statistic)	0.016689			