

# Augmented Dickey-Fuller Unit Root Test on PDIFF\_BELGIUM

Null Hypothesis: PDIFF_BELGIUM has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.458908	0.8962
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_BELGIUM)				
Method: Least Squares				
Date: 07/22/19 Time: 01:05				
Sample (adjusted): 1960M03 2018M12				
Included observations: 706 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_BELGIUM(-1)	-0.000724	0.001578	-0.458908	0.6464
D(PDIFF_BELGIUM(-1))	0.289616	0.036092	8.024297	0.0000
C	-0.000112	0.000143	-0.785348	0.4325
R-squared	0.083937	Mean dependent var		-0.000193
Adjusted R-squared	0.081330	S.D. dependent var		0.003694
S.E. of regression	0.003541	Akaike info criterion		-8.444596
Sum squared resid	0.008815	Schwarz criterion		-8.425221
Log likelihood	2983.942	Hannan-Quinn criter.		-8.437109
F-statistic	32.20707	Durbin-Watson stat		2.018429
Prob(F-statistic)	0.000000			