

Phillips-Perron Unit Root Test on CONSUMER_GOOD

Null Hypothesis: CONSUMER_GOOD has a unit root				
Exogenous: Constant, Linear Trend				
Bandwidth: 2 (Newey-West automatic) using Bartlett kernel				
			Adj. t-Stat	Prob.*
Phillips-Perron test statistic			-10.09748	0.0000
Test critical values:	1% level		-4.051450	
	5% level		-3.454919	
	10% level		-3.153171	
*MacKinnon (1996) one-sided p-values.				
Residual variance (no correction)				0.001942
HAC corrected variance (Bartlett kernel)				0.001963
Phillips-Perron Test Equation Dependent Variable: D(CONSUMER_GOOD) Method: Least Squares Date: 03/12/18 Time: 11:47 Sample (adjusted): 2009M08 2017M12 Included observations: 101 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
CONSUMER_GOOD(-1	-1.001167	0.099139	-10.09860	0.0000
C	0.034158	0.009481	3.602889	0.0005
@TREND("2009M07")	-0.000330	0.000155	-2.126714	0.0360
R-squared	0.510227	Mean dependent var		0.000554
Adjusted R-squared	0.500231	S.D. dependent var		0.063283
S.E. of regression	0.044738	Akaike info criterion		-3.346748
Sum squared resid	0.196143	Schwarz criterion		-3.269071
Log likelihood	172.0108	Hannan-Quinn criter.		-3.315302
F-statistic	51.04627	Durbin-Watson stat		1.962365
Prob(F-statistic)	0.000000			