

Phillips-Perron Unit Root Test on ICP

Null Hypothesis: ICP has a unit root				
Exogenous: Constant, Linear Trend				
Bandwidth: 9 (Newey-West automatic) using Bartlett kernel				
			Adj. t-Stat	Prob.*
Phillips-Perron test statistic			-7.645224	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)				0.006004
HAC corrected variance (Bartlett kernel)				0.004950
Phillips-Perron Test Equation Dependent Variable: D(ICP) 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.
ICP(-1)	-0.762704	0.097831	-7.796178	0.0000
C	0.008685	0.015795	0.549822	0.5837
@TREND("2009M07")	-0.000126	0.000269	-0.470461	0.6391
R-squared	0.382821	Mean dependent var		0.000844
Adjusted R-squared	0.370226	S.D. dependent var		0.099125
S.E. of regression	0.078664	Akaike info criterion		-2.218005
Sum squared resid	0.606429	Schwarz criterion		-2.140328
Log likelihood	115.0093	Hannan-Quinn criter.		-2.186559
F-statistic	30.39350	Durbin-Watson stat		1.943608
Prob(F-statistic)	0.000000			