

Phillips-Perron Unit Root Test on TRADE__SERVICE

Null Hypothesis: TRADE__SERVICE has a unit root				
Exogenous: Constant, Linear Trend				
Bandwidth: 19 (Newey-West automatic) using Bartlett kernel				
			Adj. t-Stat	Prob.*
Phillips-Perron test statistic			-10.26120	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)				0.002465
HAC corrected variance (Bartlett kernel)				0.001140
Phillips-Perron Test Equation Dependent Variable: D(TRADE__SERVICE) Method: Least Squares Date: 03/12/18 Time: 11:49 Sample (adjusted): 2009M08 2017M12 Included observations: 101 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
TRADE__SERVICE(-	-0.984738	0.101578	-9.694378	0.0000
C	0.033548	0.010737	3.124436	0.0023
@TREND("2009M07")	-0.000381	0.000177	-2.147947	0.0342
R-squared	0.489637	Mean dependent var		7.67E-05
Adjusted R-squared	0.479221	S.D. dependent var		0.069837
S.E. of regression	0.050398	Akaike info criterion		-3.108469
Sum squared resid	0.248918	Schwarz criterion		-3.030792
Log likelihood	159.9777	Hannan-Quinn criter.		-3.077023
F-statistic	47.01004	Durbin-Watson stat		1.984342
Prob(F-statistic)	0.000000			