

Phillips-Perron Unit Root Test on INFRASTRUCTURE

Null Hypothesis: INFRASTRUCTURE has a unit root				
Exogenous: Constant, Linear Trend				
Bandwidth: 1 (Newey-West automatic) using Bartlett kernel				
			Adj. t-Stat	Prob.*
Phillips-Perron test statistic			-9.378573	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)				0.001652
HAC corrected variance (Bartlett kernel)				0.001671
Phillips-Perron Test Equation Dependent Variable: D(INFRASTRUCTURE) Method: Least Squares Date: 03/12/18 Time: 11:48 Sample (adjusted): 2009M08 2017M12 Included observations: 101 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
INFRASTRUCTURE(-1	-0.942317	0.100514	-9.374993	0.0000
C	0.008714	0.008304	1.049342	0.2966
@TREND("2009M07")	-5.53E-05	0.000141	-0.392565	0.6955
R-squared	0.472999	Mean dependent var		0.000138
Adjusted R-squared	0.462244	S.D. dependent var		0.056272
S.E. of regression	0.041266	Akaike info criterion		-3.508324
Sum squared resid	0.166879	Schwarz criterion		-3.430648
Log likelihood	180.1704	Hannan-Quinn criter.		-3.476879
F-statistic	43.97899	Durbin-Watson stat		1.968337
Prob(F-statistic)	0.000000			