Phillips Perron Test

Method type: hypothesis_test

Design: Phillips-Perron Z-t unit-root test with a constant and Newey-West long-run variance correction.

Formula: Z_t=t_rho-(lambda^2-gamma_0)/(2*lambda)*sqrt(n^2/sum(e_t^2))

Variables: G3

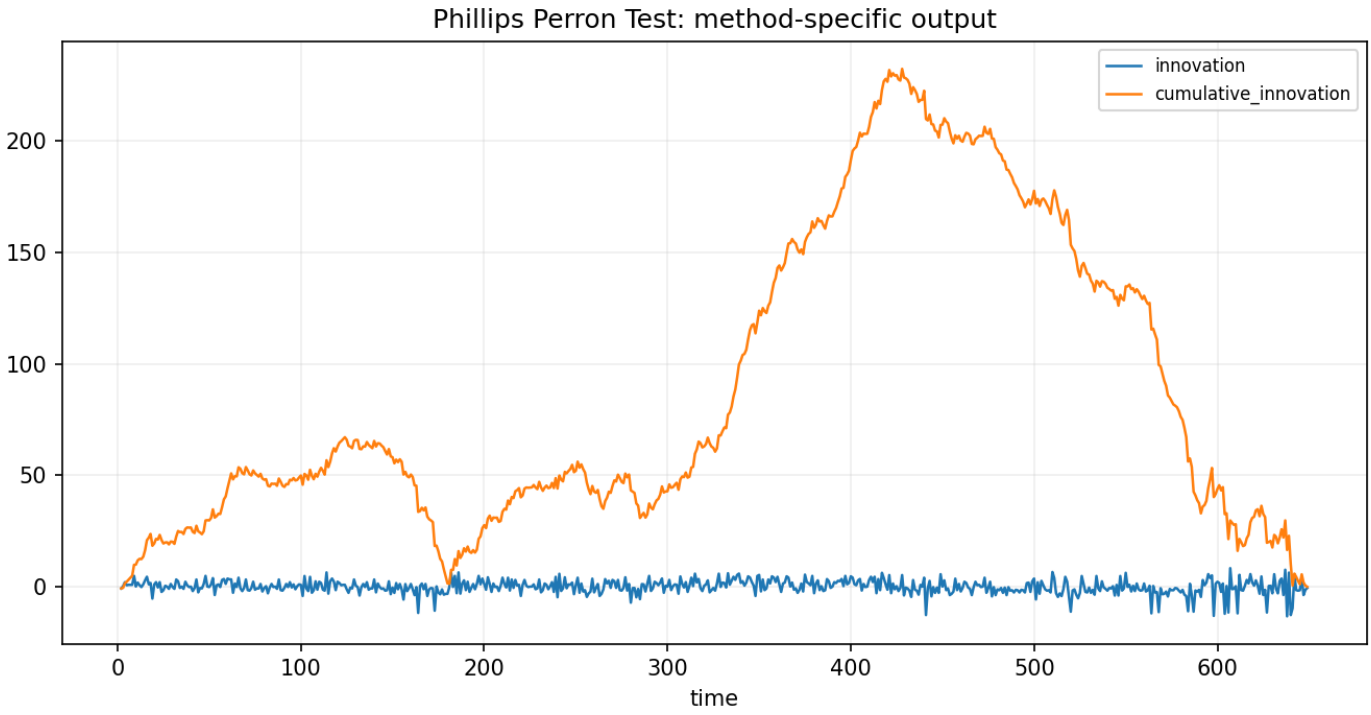
Series order: source-row order

pp_z_t = -26.35604192639241

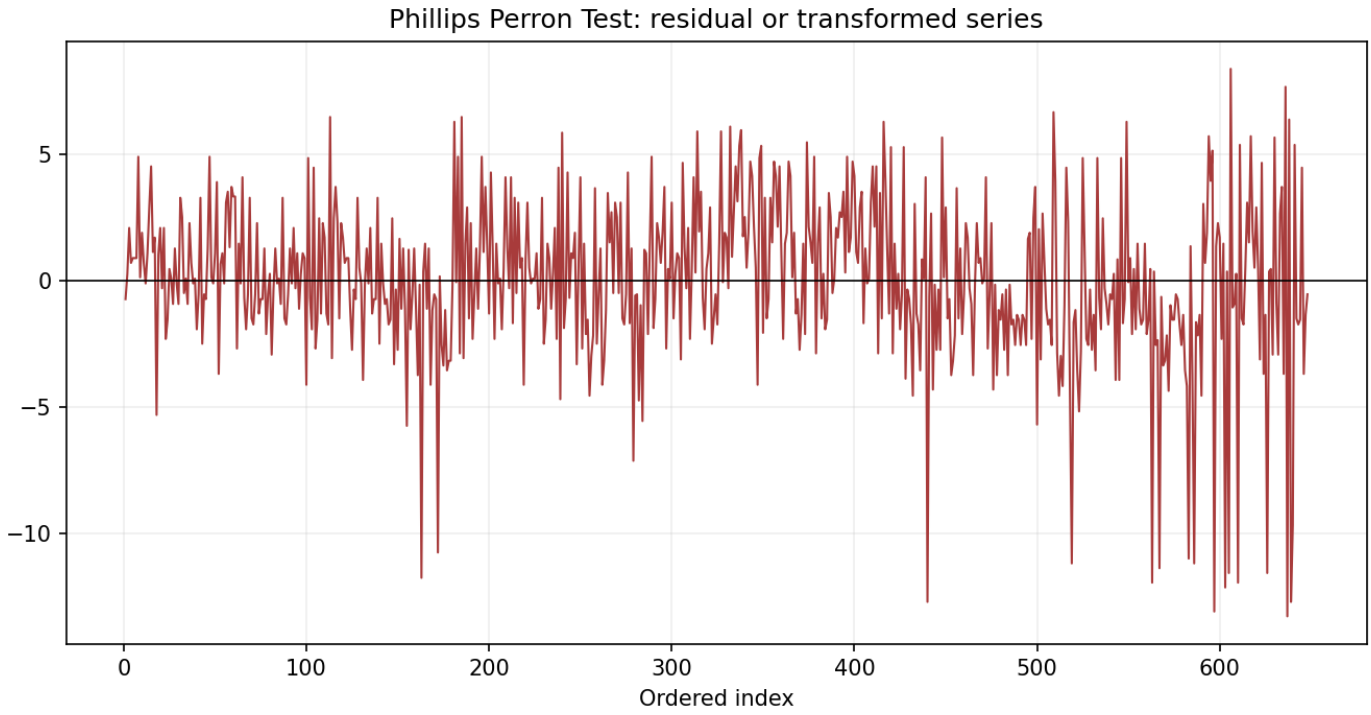
normal_reference_p_value = 2.1879733188608278e-153

rho_hat = 0.1899378922808976

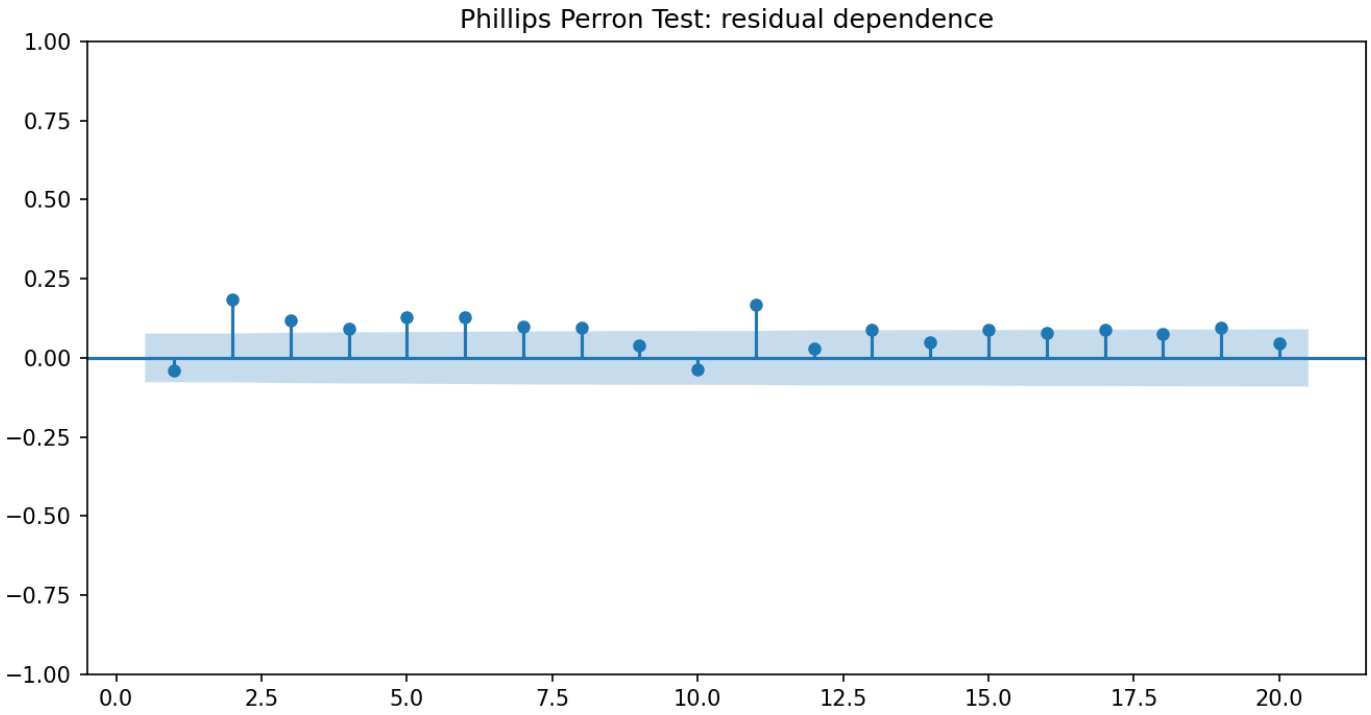
Phillips Perron Test



Phillips Perron Test



Phillips Perron Test



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