

Augmented Dickey-Fuller Unit Root Test on ST_KIRIBATI

Null Hypothesis: ST_KIRIBATI has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.745906	0.4076
Test critical values:	1% level		-3.439384	
	5% level		-2.865417	
	10% level		-2.568891	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_KIRIBATI)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1960M03 2018M12				
Included observations: 706 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_KIRIBATI(-1)	-0.005730	0.003282	-1.745906	0.0813
D(ST_KIRIBATI(-1))	0.335082	0.035534	9.429787	0.0000
C	0.001069	0.000897	1.192085	0.2336
R-squared	0.114238	Mean dependent var		0.000631
Adjusted R-squared	0.111718	S.D. dependent var		0.023031
S.E. of regression	0.021706	Akaike info criterion		-4.818200
Sum squared resid	0.331224	Schwarz criterion		-4.798825
Log likelihood	1703.825	Hannan-Quinn criter.		-4.810713
F-statistic	45.33364	Durbin-Watson stat		1.933172
Prob(F-statistic)	0.000000			