

# Augmented Dickey-Fuller Unit Root Test on ST\_CAMBODIA

Null Hypothesis: ST_CAMBODIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.635569	0.4636
Test critical values:	1% level		-3.442698	
	5% level		-2.866879	
	10% level		-2.569674	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_CAMBODIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1960M03 2018M12				
Included observations: 520 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_CAMBODIA(-1)	-0.002388	0.001460	-1.635569	0.1025
D(ST_CAMBODIA(-1))	0.066553	0.043797	1.519582	0.1292
C	0.025347	0.010225	2.478853	0.0135
R-squared	0.009943	Mean dependent var		0.010042
Adjusted R-squared	0.006113	S.D. dependent var		0.067228
S.E. of regression	0.067022	Akaike info criterion		-2.561830
Sum squared resid	2.322358	Schwarz criterion		-2.537289
Log likelihood	669.0759	Hannan-Quinn criter.		-2.552216
F-statistic	2.596048	Durbin-Watson stat		1.970699
Prob(F-statistic)	0.075540			