

Augmented Dickey-Fuller Unit Root Test on ST_TAJIKISTAN

| | | | | |
|--|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: ST_TAJIKISTAN has a unit root | | | | |
| Exogenous: Constant | | | | |
| Lag Length: 1 (Fixed) | | | | |
| | | | t-Statistic | Prob.* |
| Augmented Dickey-Fuller test statistic | | | -5.113251 | 0.0000 |
| Test critical values: | 1% level | | -3.451283 | |
| | 5% level | | -2.870651 | |
| | 10% level | | -2.571695 | |
| *Mackinnon (1996) one-sided p-values. | | | | |
| Augmented Dickey-Fuller Test Equation | | | | |
| Dependent Variable: D(ST_TAJIKISTAN) | | | | |
| Method: Least Squares | | | | |
| Date: 07/22/19 Time: 01:07 | | | | |
| Sample (adjusted): 1993M03 2018M12 | | | | |
| Included observations: 310 after adjustments | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| ST_TAJIKISTAN(-1) | -0.018019 | 0.003524 | -5.113251 | 0.0000 |
| D(ST_TAJIKISTAN(-1)) | -0.225356 | 0.054760 | -4.115367 | 0.0000 |
| C | 0.037206 | 0.006403 | 5.810820 | 0.0000 |
| R-squared | 0.107246 | Mean dependent var | | 0.022090 |
| Adjusted R-squared | 0.101430 | S.D. dependent var | | 0.109522 |
| S.E. of regression | 0.103819 | Akaike info criterion | | -1.682710 |
| Sum squared resid | 3.308947 | Schwarz criterion | | -1.646550 |
| Log likelihood | 263.8201 | Hannan-Quinn criter. | | -1.668255 |
| F-statistic | 18.43992 | Durbin-Watson stat | | 1.966731 |
| Prob(F-statistic) | 0.000000 | | | |