

Augmented Dickey-Fuller Unit Root Test on ST_BULGARIA

Null Hypothesis: ST_BULGARIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.736426	0.0690
Test critical values:	1% level		-3.449797	
	5% level		-2.870004	
	10% level		-2.571349	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_BULGARIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1991M04 2018M12				
Included observations: 333 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_BULGARIA(-1)	-0.009097	0.003325	-2.736426	0.0065
D(ST_BULGARIA(-1))	0.179189	0.053678	3.338232	0.0009
C	0.008595	0.005129	1.675652	0.0948
R-squared	0.059052	Mean dependent var		0.013376
Adjusted R-squared	0.053349	S.D. dependent var		0.094085
S.E. of regression	0.091541	Akaike info criterion		-1.935085
Sum squared resid	2.765335	Schwarz criterion		-1.900778
Log likelihood	325.1917	Hannan-Quinn criter.		-1.921405
F-statistic	10.35500	Durbin-Watson stat		2.066462
Prob(F-statistic)	0.000043			