

Augmented Dickey-Fuller Unit Root Test on ST_TANZANIA

Null Hypothesis: ST_TANZANIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			0.144225	0.9688
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_TANZANIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:07				
Sample (adjusted): 1960M03 2018M12				
Included observations: 706 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_TANZANIA(-1)	5.58E-05	0.000387	0.144225	0.8854
D(ST_TANZANIA(-1))	0.560362	0.031258	17.92678	0.0000
C	0.003336	0.001992	1.674431	0.0945
R-squared	0.314234	Mean dependent var		0.008167
Adjusted R-squared	0.312283	S.D. dependent var		0.029014
S.E. of regression	0.024061	Akaike info criterion		-4.612246
Sum squared resid	0.406974	Schwarz criterion		-4.592871
Log likelihood	1631.123	Hannan-Quinn criter.		-4.604759
F-statistic	161.0655	Durbin-Watson stat		1.875959
Prob(F-statistic)	0.000000			