

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

Null Hypothesis: ST_CANADA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.994404	0.2894
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_CANADA)				
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_CANADA(-1)	-0.007390	0.003705	-1.994404	0.0465
D(ST_CANADA(-1))	0.259113	0.036410	7.116550	0.0000
C	0.001583	0.000785	2.017295	0.0440
R-squared	0.070879	Mean dependent var		0.000487
Adjusted R-squared	0.068235	S.D. dependent var		0.013604
S.E. of regression	0.013132	Akaike info criterion		-5.823329
Sum squared resid	0.121227	Schwarz criterion		-5.803954
Log likelihood	2058.635	Hannan-Quinn criter.		-5.815843
F-statistic	26.81438	Durbin-Watson stat		1.971780
Prob(F-statistic)	0.000000			