Augmented Dickey-Fuller Unit Root Test on ST_ISRAEL

Null Hypothesis: ST_ISRAEL has a unit root
Exogenous: Constant
Lag Length: 1 (Fixed)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-6.929612	0.0000
Test critical values:	1% level	-3.444342	
	5% level	-2.867603	
	10% level	-2.570063	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(ST_ISRAEL)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 1980M09 2018M12
Included observations: 460 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_ISRAEL(-1)	-0.011533	0.001664	-6.929612	0.0000
D(ST_ISRAEL(-1))	0.163348	0.045426	3.595891	0.0004
C	0.018173	0.002749	6.610206	0.0000

R-squared	0.159762	Mean dependent var	0.012885
Adjusted R-squared	0.156085	S.D. dependent var	0.055585
S.E. of regression	0.051063	Akaike info criterion	-3.105006
Sum squared resid	1.191604	Schwarz criterion	-3.078063
Log likelihood	717.1513	Hannan-Quinn criter.	-3.094396
F-statistic	43.44689	Durbin-Watson stat	2.060446
Prob(F-statistic)	0.000000		