

Augmented Dickey-Fuller Unit Root Test on ST_ST_VINCENT_AND_THE_GRENADINES

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-2.011969	0.2818
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_ST_VINCENT_AND_THE_GRENADINES)
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_ST_VINCENT_AND_THE_GRENADI	-0.003585	0.001782	-2.011969	0.0446
D(ST_ST_VINCENT_AND_THE_GRENAD	0.239100	0.036514	6.548247	0.0000
C	0.003688	0.001618	2.278539	0.0230

R-squared	0.063691	Mean dependent var	0.000647
Adjusted R-squared	0.061028	S.D. dependent var	0.008407
S.E. of regression	0.008147	Akaike info criterion	-6.778118
Sum squared resid	0.046660	Schwarz criterion	-6.758743
Log likelihood	2395.676	Hannan-Quinn criter.	-6.770632
F-statistic	23.91042	Durbin-Watson stat	2.015861
Prob(F-statistic)	0.000000		