

Augmented Dickey-Fuller Unit Root Test on ST_ANGOLA

Null Hypothesis: ST_ANGOLA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-5.491536	0.0000
Test critical values:	1% level		-3.453823	
	5% level		-2.871768	
	10% level		-2.572293	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_ANGOLA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:05				
Sample (adjusted): 1995M12 2018M12				
Included observations: 277 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_ANGOLA(-1)	-0.016206	0.002951	-5.491536	0.0000
D(ST_ANGOLA(-1))	0.255283	0.056895	4.486915	0.0000
C	0.082176	0.012592	6.525925	0.0000
R-squared	0.217500	Mean dependent var		0.037322
Adjusted R-squared	0.211789	S.D. dependent var		0.120824
S.E. of regression	0.107269	Akaike info criterion		-1.616183
Sum squared resid	3.152817	Schwarz criterion		-1.576934
Log likelihood	226.8414	Hannan-Quinn criter.		-1.600435
F-statistic	38.07992	Durbin-Watson stat		2.040586
Prob(F-statistic)	0.000000			