Augmented Dickey-Fuller Unit Root Test on ST_QATAR

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.631415	0.0871
Test critical values:	1% level	-3.440435	
	5% level	-2.865881	
	10% level	-2.569140	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(ST_QATAR)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 1966M03 2018M12
Included observations: 634 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_QATAR(-1)	-0.004715	0.001792	-2.631415	0.0087
D(ST_QATAR(-1))	0.417232	0.035954	11.60467	0.0000
C	0.006049	0.002397	2.524175	0.0118

R-squared	0.189036	Mean dependent var	-0.000423
Adjusted R-squared	0.186465	S.D. dependent var	0.004350
S.E. of regression	0.003924	Akaike info criterion	-8.238917
Sum squared resid	0.009714	Schwarz criterion	-8.217850
Log likelihood	2614.737	Hannan-Quinn criter.	-8.230736
F-statistic	73.54298	Durbin-Watson stat	1.800292
Prob(F-statistic)	0.000000		