Augmented Dickey-Fuller Unit Root Test on ST_INDIA

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-0.385207	0.9090
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_INDIA)
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_INDIA(-1)	-0.000383	0.000995	-0.385207	0.7002
D(ST_INDIA(-1))	0.116581	0.037478	3.110665	0.0019
C	0.004487	0.003025	1.483062	0.1385

R-squared	0.013733	Mean dependent var	0.003822
Adjusted R-squared	0.010927	S.D. dependent var	0.023931
S.E. of regression	0.023800	Akaike info criterion	-4.634054
Sum squared resid	0.398195	Schwarz criterion	-4.614679
Log likelihood	1638.821	Hannan-Quinn criter.	-4.626567
F-statistic	4.894301	Durbin-Watson stat	2.000525
Prob(F-statistic)	0.007746		