

Augmented Dickey-Fuller Unit Root Test on ST_SOUTH_AFRICA

Null Hypothesis: ST_SOUTH_AFRICA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			0.110396	0.9664
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_SOUTH_AFRICA)				
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_SOUTH_AFRICA(-1)	0.000114	0.001036	0.110396	0.9121
D(ST_SOUTH_AFRICA(-1))	0.304811	0.035958	8.476782	0.0000
C	0.002849	0.001451	1.963218	0.0500
R-squared	0.093043	Mean dependent var		0.004242
Adjusted R-squared	0.090463	S.D. dependent var		0.030947
S.E. of regression	0.029515	Akaike info criterion		-4.203628
Sum squared resid	0.612388	Schwarz criterion		-4.184253
Log likelihood	1486.881	Hannan-Quinn criter.		-4.196142
F-statistic	36.05973	Durbin-Watson stat		1.977304
Prob(F-statistic)	0.000000			