Augmented Dickey-Fuller Unit Root Test on ST_ROMANIA

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-6.849764	0.0000
Test critical values:	1% level	-3.449917	
	5% level	-2.870057	
	10% level	-2.571377	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(ST_ROMANIA)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 1991M06 2018M12
Included observations: 331 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_ROMANIA(-1)	-0.015317	0.002236	-6.849764	0.0000
D(ST_ROMANIA(-1))	0.036214	0.054163	0.668616	0.5042
C	0.021994	0.003470	6.337625	0.0000

R-squared	0.148037	Mean dependent var	0.018168
Adjusted R-squared	0.142842	S.D. dependent var	0.062791
S.E. of regression	0.058134	Akaike info criterion	-2.843114
Sum squared resid	1.108492	Schwarz criterion	-2.808653
Log likelihood	473.5353	Hannan-Quinn criter.	-2.829369
F-statistic	28.49666	Durbin-Watson stat	2.012236
Prob(F-statistic)	0.000000		