

Augmented Dickey-Fuller Unit Root Test on ST_MALAWI

Null Hypothesis: ST_MALAWI has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			1.687019	0.9997
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_MALAWI)				
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_MALAWI(-1)	0.000918	0.000544	1.687019	0.0920
D(ST_MALAWI(-1))	0.382748	0.034922	10.95993	0.0000
C	0.004182	0.001734	2.411293	0.0162
R-squared	0.155487	Mean dependent var		0.009836
Adjusted R-squared	0.153084	S.D. dependent var		0.037970
S.E. of regression	0.034943	Akaike info criterion		-3.865947
Sum squared resid	0.858381	Schwarz criterion		-3.846572
Log likelihood	1367.679	Hannan-Quinn criter.		-3.858460
F-statistic	64.71608	Durbin-Watson stat		1.935277
Prob(F-statistic)	0.000000			