

Augmented Dickey-Fuller Unit Root Test on ST_HAITI

Null Hypothesis: ST_HAITI has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			1.322686	0.9988
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_HAITI)				
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_HAITI(-1)	0.001367	0.001033	1.322686	0.1864
D(ST_HAITI(-1))	0.188024	0.037162	5.059630	0.0000
C	-0.000182	0.002695	-0.067357	0.9463
R-squared	0.039355	Mean dependent var		0.003860
Adjusted R-squared	0.036622	S.D. dependent var		0.026859
S.E. of regression	0.026363	Akaike info criterion		-4.429476
Sum squared resid	0.488588	Schwarz criterion		-4.410100
Log likelihood	1566.605	Hannan-Quinn criter.		-4.421989
F-statistic	14.39984	Durbin-Watson stat		1.985236
Prob(F-statistic)	0.000001			