

Augmented Dickey-Fuller Unit Root Test on ST_COLOMBIA

Null Hypothesis: ST_COLOMBIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.700163	0.4308
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_COLOMBIA)				
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_COLOMBIA(-1)	-0.000780	0.000459	-1.700163	0.0895
D(ST_COLOMBIA(-1))	0.249725	0.036481	6.845396	0.0000
C	0.010845	0.002717	3.991316	0.0001
R-squared	0.068211	Mean dependent var		0.008806
Adjusted R-squared	0.065560	S.D. dependent var		0.027018
S.E. of regression	0.026117	Akaike info criterion		-4.448212
Sum squared resid	0.479519	Schwarz criterion		-4.428837
Log likelihood	1573.219	Hannan-Quinn criter.		-4.440725
F-statistic	25.73139	Durbin-Watson stat		1.995030
Prob(F-statistic)	0.000000			