

Augmented Dickey-Fuller Unit Root Test on ST_ZAMBIA

Null Hypothesis: ST_ZAMBIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.891400	0.0470
Test critical values:	1% level		-3.442254	
	5% level		-2.866683	
	10% level		-2.569570	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_ZAMBIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:07				
Sample (adjusted): 1960M03 2018M12				
Included observations: 539 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_ZAMBIA(-1)	-0.004773	0.001651	-2.891400	0.0040
D(ST_ZAMBIA(-1))	-0.052830	0.042960	-1.229751	0.2193
C	0.013925	0.003215	4.331717	0.0000
R-squared	0.017164	Mean dependent var		0.013140
Adjusted R-squared	0.013497	S.D. dependent var		0.073961
S.E. of regression	0.073460	Akaike info criterion		-2.378596
Sum squared resid	2.892469	Schwarz criterion		-2.354720
Log likelihood	644.0317	Hannan-Quinn criter.		-2.369258
F-statistic	4.680377	Durbin-Watson stat		1.997189
Prob(F-statistic)	0.009658			