

Augmented Dickey-Fuller Unit Root Test on ST_BURUNDI

Null Hypothesis: ST_BURUNDI has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			0.315377	0.9790
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_BURUNDI)				
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_BURUNDI(-1)	0.000284	0.000901	0.315377	0.7526
D(ST_BURUNDI(-1))	0.103939	0.037537	2.768960	0.0058
C	0.002988	0.005077	0.588440	0.5564
R-squared	0.011044	Mean dependent var		0.005080
Adjusted R-squared	0.008230	S.D. dependent var		0.029252
S.E. of regression	0.029132	Akaike info criterion		-4.229747
Sum squared resid	0.596601	Schwarz criterion		-4.210372
Log likelihood	1496.101	Hannan-Quinn criter.		-4.222260
F-statistic	3.925142	Durbin-Watson stat		1.996679
Prob(F-statistic)	0.020173			