

Augmented Dickey-Fuller Unit Root Test on ST_HUNGARY

Null Hypothesis: ST_HUNGARY has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			0.105055	0.9660
Test critical values:	1% level		-3.440841	
	5% level		-2.866060	
	10% level		-2.569236	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_HUNGARY)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1968M03 2018M12				
Included observations: 610 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_HUNGARY(-1)	0.000133	0.001262	0.105055	0.9164
D(ST_HUNGARY(-1))	0.272927	0.039095	6.981122	0.0000
C	0.001240	0.005902	0.210056	0.8337
R-squared	0.074619	Mean dependent var		0.002547
Adjusted R-squared	0.071570	S.D. dependent var		0.024676
S.E. of regression	0.023777	Akaike info criterion		-4.635289
Sum squared resid	0.343165	Schwarz criterion		-4.613584
Log likelihood	1416.763	Hannan-Quinn criter.		-4.626846
F-statistic	24.47310	Durbin-Watson stat		1.985052
Prob(F-statistic)	0.000000			