Augmented Dickey-Fuller Unit Root Test on ST_KOREA_REPUBLIC_OF

			t-Statistic	Prob.*
Null Hypothesis: ST_KOREA_REPUBLIC_OF has a unit root Exogenous: Constant Lag Length: 1 (Fixed)				

			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-3.827581	0.0028
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_KOREA_REPUBLIC_OF)
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_KOREA_REPUBLIC_OF(-1)	-0.007776	0.002032	-3.827581	0.0001
D(ST_KOREA_REPUBLIC_OF(-1))	0.260225	0.035835	7.261834	0.0000
C	0.053151	0.013181	4.032482	0.0001

R-squared	0.097718	Mean dependent var		0.004209
Adjusted R-squared	0.095151	S.D. dependent var		0.038443
S.E. of regression	0.036569	Akaike info criterion		-3.775010
Sum squared resid	0.940098	Schwarz criterion		-3.755635
Log likelihood	1335.579	Hannan-Quinn criter.		-3.767524
F-statistic	38.06788	Durbin-Watson stat		1.966222
Prob(F-statistic)	0.000000			