

Augmented Dickey-Fuller Unit Root Test on ST_GEORGIA

Null Hypothesis: ST_GEORGIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.943351	0.3121
Test critical values:	1% level		-3.453823	
	5% level		-2.871768	
	10% level		-2.572293	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_GEORGIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1995M12 2018M12				
Included observations: 277 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_GEORGIA(-1)	-0.014133	0.007272	-1.943351	0.0530
D(ST_GEORGIA(-1))	0.466774	0.053441	8.734306	0.0000
C	0.009970	0.004588	2.173251	0.0306
R-squared	0.221423	Mean dependent var		0.002740
Adjusted R-squared	0.215740	S.D. dependent var		0.026486
S.E. of regression	0.023455	Akaike info criterion		-4.656654
Sum squared resid	0.150744	Schwarz criterion		-4.617405
Log likelihood	647.9466	Hannan-Quinn criter.		-4.640906
F-statistic	38.96210	Durbin-Watson stat		2.058091
Prob(F-statistic)	0.000000			