Augmented Dickey-Fuller Unit Root Test on ST_GHANA

Null Hypothesis: ST_GHANA has a unit root
Exogenous: Constant
Lag Length: 1 (Fixed)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.787003	0.3868
Test critical values:	1% level	-3.446362	
	5% level	-2.868493	
	10% level	-2.570539	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(ST_GHANA)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 1985M06 2018M12
Included observations: 403 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_GHANA(-1)	-0.002449	0.001370	-1.787003	0.0747
D(ST_GHANA(-1))	0.002498	0.049886	0.050074	0.9601
C	0.012696	0.003000	4.231485	0.0000

R-squared	0.007981	Mean dependent var	0.015325
Adjusted R-squared	0.003021	S.D. dependent var	0.051053
S.E. of regression	0.050975	Akaike info criterion	-3.107531
Sum squared resid	1.039396	Schwarz criterion	-3.077762
Log likelihood	629.1675	Hannan-Quinn criter.	-3.095746
F-statistic	1.609004	Durbin-Watson stat	2.000717
Prob(F-statistic)	0.201379		