

Augmented Dickey-Fuller Unit Root Test on ST_FRANCE

Null Hypothesis: ST_FRANCE has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.517982	0.1116
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_FRANCE)				
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_FRANCE(-1)	-0.012589	0.005000	-2.517982	0.0120
D(ST_FRANCE(-1))	0.296139	0.036019	8.221827	0.0000
C	0.021456	0.008500	2.524175	0.0118
R-squared	0.092248	Mean dependent var		0.000218
Adjusted R-squared	0.089665	S.D. dependent var		0.023031
S.E. of regression	0.021974	Akaike info criterion		-4.793653
Sum squared resid	0.339455	Schwarz criterion		-4.774278
Log likelihood	1695.159	Hannan-Quinn criter.		-4.786166
F-statistic	35.72009	Durbin-Watson stat		1.971626
Prob(F-statistic)	0.000000			