

Augmented Dickey-Fuller Unit Root Test on ST_SAMOA

Null Hypothesis: ST_SAMOA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.003419	0.7537
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_SAMOA)				
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_SAMOA(-1)	-0.001262	0.001258	-1.003419	0.3160
D(ST_SAMOA(-1))	0.141459	0.037311	3.791352	0.0002
C	0.002145	0.000956	2.244881	0.0251
R-squared	0.021450	Mean dependent var		0.001839
Adjusted R-squared	0.018666	S.D. dependent var		0.020573
S.E. of regression	0.020380	Akaike info criterion		-4.944303
Sum squared resid	0.291982	Schwarz criterion		-4.924928
Log likelihood	1748.339	Hannan-Quinn criter.		-4.936816
F-statistic	7.705067	Durbin-Watson stat		2.003616
Prob(F-statistic)	0.000490			