

Augmented Dickey-Fuller Unit Root Test on ST_VIETNAM

Null Hypothesis: ST_VIETNAM has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.270839	0.1821
Test critical values:	1% level		-3.445739	
	5% level		-2.868219	
	10% level		-2.570392	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_VIETNAM)				
Method: Least Squares				
Date: 07/22/19 Time: 01:07				
Sample (adjusted): 1983M03 2018M12				
Included observations: 419 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_VIETNAM(-1)	-0.005697	0.002509	-2.270839	0.0237
D(ST_VIETNAM(-1))	0.098104	0.033215	2.953586	0.0033
C	0.063345	0.022626	2.799594	0.0054
R-squared	0.036768	Mean dependent var		0.016589
Adjusted R-squared	0.032137	S.D. dependent var		0.131972
S.E. of regression	0.129834	Akaike info criterion		-1.237990
Sum squared resid	7.012426	Schwarz criterion		-1.209080
Log likelihood	262.3590	Hannan-Quinn criter.		-1.226562
F-statistic	7.939697	Durbin-Watson stat		1.709350
Prob(F-statistic)	0.000413			