Augmented Dickey-Fuller Unit Root Test on ST_JAMAICA

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		5.48E-05	0.9573
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_JAMAICA)
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_JAMAICA(-1)	3.06E-08	0.000558	5.48E-05	1.0000
D(ST_JAMAICA(-1))	0.366562	0.035101	10.44322	0.0000
C	0.004664	0.001625	2.869751	0.0042

R-squared	0.134377	Mean dependent var	0.007355
Adjusted R-squared	0.131914	S.D. dependent var	0.031377
S.E. of regression	0.029234	Akaike info criterion	-4.222725
Sum squared resid	0.600805	Schwarz criterion	-4.203350
Log likelihood	1493.622	Hannan-Quinn criter.	-4.215238
F-statistic	54.56582	Durbin-Watson stat	1.985807
Prob(F-statistic)	0.000000		