Augmented Dickey-Fuller Unit Root Test on ST_NORWAY

		t-Statistic	Prob.*
Null Hypothesis: ST_NORWAY has a unit root Exogenous: Constant Lag Length: 1 (Fixed)			

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.564695	0.1009
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_NORWAY)
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_NORWAY(-1)	-0.013322	0.005195	-2.564695	0.0105
D(ST_NORWAY(-1))	0.354270	0.035354	10.02061	0.0000
C	0.025512	0.009907	2.575148	0.0102

R-squared	0.128200	Mean dependent var	0.000264
Adjusted R-squared	0.125720	S.D. dependent var	0.021773
S.E. of regression	0.020358	Akaike info criterion	-4.946422
Sum squared resid	0.291364	Schwarz criterion	-4.927047
Log likelihood	1749.087	Hannan-Quinn criter.	-4.938936
F-statistic	51.68900	Durbin-Watson stat	1.947183
Prob(F-statistic)	0.000000		