

Augmented Dickey-Fuller Unit Root Test on ST_DOMINICAN_REPUBLIC

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|--|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: ST_DOMINICAN_REPUBLIC has a unit root | | | | |
| Exogenous: Constant | | | | |
| Lag Length: 1 (Fixed) | | | | |
| | | | t-Statistic | Prob.* |
| Augmented Dickey-Fuller test statistic | | | -0.011850 | 0.9562 |
| 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_DOMINICAN_REPUBLIC) | | | | |
| 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_DOMINICAN_REPUBLIC(-1) | -1.45E-05 | 0.001222 | -0.011850 | 0.9905 |
| D(ST_DOMINICAN_REPUBLIC(-1)) | 0.080281 | 0.037617 | 2.134154 | 0.0332 |
| C | 0.005126 | 0.002818 | 1.818850 | 0.0694 |
| R-squared | 0.006443 | Mean dependent var | | 0.005547 |
| Adjusted R-squared | 0.003616 | S.D. dependent var | | 0.051084 |
| S.E. of regression | 0.050992 | Akaike info criterion | | -3.110057 |
| Sum squared resid | 1.827927 | Schwarz criterion | | -3.090682 |
| Log likelihood | 1100.850 | Hannan-Quinn criter. | | -3.102570 |
| F-statistic | 2.279312 | Durbin-Watson stat | | 2.004960 |
| Prob(F-statistic) | 0.103111 | | | |