

Augmented Dickey-Fuller Unit Root Test on ST_GAMBIA_THE

Null Hypothesis: ST_GAMBIA_THE has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			0.432870	0.9842
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_GAMBIA_THE)				
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_GAMBIA_THE(-1)	0.000484	0.001118	0.432870	0.6652
D(ST_GAMBIA_THE(-1))	0.106655	0.037545	2.840766	0.0046
C	0.003271	0.002510	1.302758	0.1931
R-squared	0.011820	Mean dependent var		0.004698
Adjusted R-squared	0.009009	S.D. dependent var		0.035170
S.E. of regression	0.035011	Akaike info criterion		-3.862047
Sum squared resid	0.861735	Schwarz criterion		-3.842672
Log likelihood	1366.303	Hannan-Quinn criter.		-3.854561
F-statistic	4.204592	Durbin-Watson stat		2.020209
Prob(F-statistic)	0.015304			