

# Augmented Dickey-Fuller Unit Root Test on ST\_EGYPT

Null Hypothesis: ST_EGYPT has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			0.601126	0.9897
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_EGYPT)				
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_EGYPT(-1)	0.000868	0.001445	0.601126	0.5479
D(ST_EGYPT(-1))	0.063994	0.037707	1.697147	0.0901
C	0.004831	0.001881	2.568405	0.0104
R-squared	0.004800	Mean dependent var		0.005570
Adjusted R-squared	0.001968	S.D. dependent var		0.046885
S.E. of regression	0.046839	Akaike info criterion		-3.279970
Sum squared resid	1.542292	Schwarz criterion		-3.260595
Log likelihood	1160.829	Hannan-Quinn criter.		-3.272484
F-statistic	1.695210	Durbin-Watson stat		1.997991
Prob(F-statistic)	0.184310			