

Augmented Dickey-Fuller Unit Root Test on ST_LIBYA

Null Hypothesis: ST_LIBYA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			0.121025	0.9672
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_LIBYA)				
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_LIBYA(-1)	0.000232	0.001916	0.121025	0.9037
D(ST_LIBYA(-1))	0.065483	0.037700	1.736928	0.0828
C	0.001958	0.001784	1.097508	0.2728
R-squared	0.004344	Mean dependent var		0.001924
Adjusted R-squared	0.001512	S.D. dependent var		0.031652
S.E. of regression	0.031628	Akaike info criterion		-4.065291
Sum squared resid	0.703244	Schwarz criterion		-4.045915
Log likelihood	1438.048	Hannan-Quinn criter.		-4.057804
F-statistic	1.533707	Durbin-Watson stat		2.000502
Prob(F-statistic)	0.216455			