

Augmented Dickey-Fuller Unit Root Test on ST_BELARUS

Null Hypothesis: ST_BELARUS has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-3.457720	0.0100
Test critical values:	1% level		-3.457286	
	5% level		-2.873289	
	10% level		-2.573106	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_BELARUS)				
Method: Least Squares				
Date: 07/22/19 Time: 01:05				
Sample (adjusted): 1998M11 2018M12				
Included observations: 242 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_BELARUS(-1)	-0.014761	0.004269	-3.457720	0.0006
D(ST_BELARUS(-1))	0.071888	0.063573	1.130798	0.2593
C	0.004894	0.006811	0.718589	0.4731
R-squared	0.058535	Mean dependent var		0.022154
Adjusted R-squared	0.050657	S.D. dependent var		0.081265
S.E. of regression	0.079180	Akaike info criterion		-2.221870
Sum squared resid	1.498399	Schwarz criterion		-2.178618
Log likelihood	271.8462	Hannan-Quinn criter.		-2.204447
F-statistic	7.429853	Durbin-Watson stat		1.991373
Prob(F-statistic)	0.000741			