# Augmented Dickey-Fuller Unit Root Test on ST_TRINIDAD_AND_TOBAGO

Null Hypothesis: ST_TRINIDAD_AND_TOBAGO has a unit root
Exogenous: Constant
Lag Length: 1 (Fixed)

|  |  | t-Statistic | Prob.* |
|---|---|---|---|
| Augmented Dickey-Fuller test statistic |  | -0.860505 | 0.8005 |
| 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_TRINIDAD_AND_TOBAGO)
Method: Least Squares
Date: 07/22/19   Time: 01:07
Sample (adjusted): 1960M03 2018M12
Included observations: 706 after adjustments

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|---|---|---|---|---|
| ST_TRINIDAD_AND_TOBAGO(-1) | -0.001105 | 0.001284 | -0.860505 | 0.3898 |
| D(ST_TRINIDAD_AND_TOBAGO(-1)) | 0.228485 | 0.036700 | 6.225730 | 0.0000 |
| C | 0.002931 | 0.001797 | 1.631477 | 0.1032 |

| | | | |
|---|---|---|---|
| R-squared | 0.053137 | Mean dependent var | 0.001949 |
| Adjusted R-squared | 0.050444 | S.D. dependent var | 0.018805 |
| S.E. of regression | 0.018325 | Akaike info criterion | -5.156882 |
| Sum squared resid | 0.236066 | Schwarz criterion | -5.137507 |
| Log likelihood | 1823.379 | Hannan-Quinn criter. | -5.149395 |
| F-statistic | 19.72602 | Durbin-Watson stat | 1.965478 |
| Prob(F-statistic) | 0.000000 | | |