

Augmented Dickey-Fuller Unit Root Test on ST_URUGUAY

Null Hypothesis: ST_URUGUAY has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-3.338668	0.0137
Test critical values:	1% level		-3.443388	
	5% level		-2.867183	
	10% level		-2.569837	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_URUGUAY)				
Method: Least Squares				
Date: 07/22/19 Time: 01:07				
Sample (adjusted): 1977M12 2018M12				
Included observations: 493 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_URUGUAY(-1)	-0.003285	0.000984	-3.338668	0.0009
D(ST_URUGUAY(-1))	0.023143	0.045014	0.514127	0.6074
C	0.019001	0.002996	6.342683	0.0000
R-squared	0.024017	Mean dependent var		0.016384
Adjusted R-squared	0.020034	S.D. dependent var		0.061228
S.E. of regression	0.060612	Akaike info criterion		-2.762586
Sum squared resid	1.800160	Schwarz criterion		-2.737025
Log likelihood	683.9775	Hannan-Quinn criter.		-2.752550
F-statistic	6.029053	Durbin-Watson stat		2.002748
Prob(F-statistic)	0.002590			