

Augmented Dickey-Fuller Unit Root Test on ST_SWITZERLAND

Null Hypothesis: ST_SWITZERLAND has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.168351	0.6897
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_SWITZERLAND)				
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_SWITZERLAND(-1)	-0.002057	0.001760	-1.168351	0.2431
D(ST_SWITZERLAND(-1))	0.252468	0.036465	6.923581	0.0000
C	-0.000289	0.001447	-0.199919	0.8416
R-squared	0.065393	Mean dependent var		-0.002103
Adjusted R-squared	0.062734	S.D. dependent var		0.025651
S.E. of regression	0.024834	Akaike info criterion		-4.548994
Sum squared resid	0.433547	Schwarz criterion		-4.529619
Log likelihood	1608.795	Hannan-Quinn criter.		-4.541507
F-statistic	24.59404	Durbin-Watson stat		1.977501
Prob(F-statistic)	0.000000			