Augmented Dickey-Fuller Unit Root Test on ST_MAURITIUS

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-0.652069	0.8560
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_MAURITIUS)
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_MAURITIUS(-1)	-0.000626	0.000961	-0.652069	0.5146
D(ST_MAURITIUS(-1))	0.295948	0.036021	8.215973	0.0000
C	0.003587	0.002586	1.387202	0.1658

R-squared	0.088039	Mean dependent var	0.002795
Adjusted R-squared	0.085445	S.D. dependent var	0.019598
S.E. of regression	0.018742	Akaike info criterion	-5.111815
Sum squared resid	0.246948	Schwarz criterion	-5.092440
Log likelihood	1807.471	Hannan-Quinn criter.	-5.104329
F-statistic	33.93324	Durbin-Watson stat	1.966682
Prob(F-statistic)	0.000000		