

# Augmented Dickey-Fuller Unit Root Test on ST\_COSTA\_RICA

Null Hypothesis: ST_COSTA_RICA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.520132	0.8845
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_COSTA_RICA)				
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_COSTA_RICA(-1)	-0.000322	0.000619	-0.520132	0.6031
D(ST_COSTA_RICA(-1))	0.219910	0.036800	5.975730	0.0000
C	0.006493	0.002811	2.310184	0.0212
R-squared	0.048694	Mean dependent var		0.006618
Adjusted R-squared	0.045988	S.D. dependent var		0.030374
S.E. of regression	0.029667	Akaike info criterion		-4.193329
Sum squared resid	0.618728	Schwarz criterion		-4.173954
Log likelihood	1483.245	Hannan-Quinn criter.		-4.185842
F-statistic	17.99205	Durbin-Watson stat		2.049986
Prob(F-statistic)	0.000000			