

Augmented Dickey-Fuller Unit Root Test on ST_SLOVENIA

Null Hypothesis: ST_SLOVENIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-3.685180	0.0051
Test critical values:	1% level		-3.466377	
	5% level		-2.877274	
	10% level		-2.575236	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_SLOVENIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1992M01 2007M02				
Included observations: 182 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_SLOVENIA(-1)	-0.025693	0.006972	-3.685180	0.0003
D(ST_SLOVENIA(-1))	0.320013	0.068058	4.702042	0.0000
C	0.135103	0.035727	3.781538	0.0002
R-squared	0.215757	Mean dependent var		0.006348
Adjusted R-squared	0.206995	S.D. dependent var		0.031976
S.E. of regression	0.028475	Akaike info criterion		-4.263212
Sum squared resid	0.145141	Schwarz criterion		-4.210399
Log likelihood	390.9523	Hannan-Quinn criter.		-4.241802
F-statistic	24.62280	Durbin-Watson stat		1.919803
Prob(F-statistic)	0.000000			