

Augmented Dickey-Fuller Unit Root Test on ST_AZERBAIJAN_REPUBLIC_OF

Null Hypothesis: ST_AZERBAIJAN_REPUBLIC_OF has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			0.063993	0.9625
Test critical values:	1% level		-3.452991	
	5% level		-2.871402	
	10% level		-2.572097	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_AZERBAIJAN_REPUBLIC_OF)				
Method: Least Squares				
Date: 07/22/19 Time: 01:05				
Sample (adjusted): 1995M02 2018M12				
Included observations: 287 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_AZERBAIJAN_REPUBLIC_OF(-1)	0.000367	0.005731	0.063993	0.9490
D(ST_AZERBAIJAN_REPUBLIC_OF(-1))	0.347677	0.054037	6.434078	0.0000
C	0.001465	0.001394	1.050673	0.2943
R-squared	0.130066	Mean dependent var		0.002415
Adjusted R-squared	0.123940	S.D. dependent var		0.023961
S.E. of regression	0.022427	Akaike info criterion		-4.746719
Sum squared resid	0.142841	Schwarz criterion		-4.708467
Log likelihood	684.1542	Hannan-Quinn criter.		-4.731388
F-statistic	21.23085	Durbin-Watson stat		1.898094
Prob(F-statistic)	0.000000			