Augmented Dickey-Fuller Unit Root Test on ST_BELGIUM

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.221785	0.1988
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_BELGIUM)
Method: Least Squares
Date: 07/22/19   Time: 01:05
Sample (adjusted): 1960M03 2018M12
Included observations: 706 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_BELGIUM(-1)	-0.008814	0.003967	-2.221785	0.0266
D(ST_BELGIUM(-1))	0.315349	0.035750	8.821013	0.0000
C	0.031813	0.014494	2.194973	0.0285

R-squared	0.103445	Mean dependent var	-0.000488
Adjusted R-squared	0.100894	S.D. dependent var	0.023122
S.E. of regression	0.021925	Akaike info criterion	-4.798165
Sum squared resid	0.337927	Schwarz criterion	-4.778790
Log likelihood	1696.752	Hannan-Quinn criter.	-4.790678
F-statistic	40.55619	Durbin-Watson stat	1.963657
Prob(F-statistic)	0.000000		