

Augmented Dickey-Fuller Unit Root Test on ST_FIJI

Null Hypothesis: ST_FIJI has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.699027	0.8447
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_FIJI)				
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_FIJI(-1)	-0.001306	0.001868	-0.699027	0.4848
D(ST_FIJI(-1))	0.194469	0.037006	5.255011	0.0000
C	0.001435	0.000822	1.745711	0.0813
R-squared	0.038177	Mean dependent var		0.001405
Adjusted R-squared	0.035440	S.D. dependent var		0.018861
S.E. of regression	0.018524	Akaike info criterion		-5.135305
Sum squared resid	0.241215	Schwarz criterion		-5.115930
Log likelihood	1815.763	Hannan-Quinn criter.		-5.127818
F-statistic	13.95173	Durbin-Watson stat		1.983823
Prob(F-statistic)	0.000001			