Augmented Dickey-Fuller Unit Root Test on ST_RUSSIAN_FEDERATION

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-5.650076	0.0000
Test critical values:	1% level	-3.450812	
	5% level	-2.870444	
	10% level	-2.571584	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(ST_RUSSIAN_FEDERATION)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 1992M08 2018M12
Included observations: 317 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_RUSSIAN_FEDERATION(-1)	-0.022320	0.003950	-5.650076	0.0000
D(ST_RUSSIAN_FEDERATION(-1))	0.150884	0.054393	2.773932	0.0059
C	0.081264	0.012734	6.381657	0.0000

R-squared	0.147650	Mean dependent var	0.018868
Adjusted R-squared	0.142221	S.D. dependent var	0.085624
S.E. of regression	0.079302	Akaike info criterion	-2.221697
Sum squared resid	1.974667	Schwarz criterion	-2.186124
Log likelihood	355.1390	Hannan-Quinn criter.	-2.207488
F-statistic	27.19663	Durbin-Watson stat	1.984911
Prob(F-statistic)	0.000000		