

# Augmented Dickey-Fuller Unit Root Test on ST\_MALDIVES

Null Hypothesis: ST_MALDIVES has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.875776	0.7959
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_MALDIVES)				
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_MALDIVES(-1)	-0.001510	0.001724	-0.875776	0.3815
D(ST_MALDIVES(-1))	0.259203	0.036422	7.116621	0.0000
C	0.004492	0.003800	1.182157	0.2375
R-squared	0.067850	Mean dependent var		0.001660
Adjusted R-squared	0.065198	S.D. dependent var		0.020740
S.E. of regression	0.020053	Akaike info criterion		-4.976672
Sum squared resid	0.282682	Schwarz criterion		-4.957297
Log likelihood	1759.765	Hannan-Quinn criter.		-4.969185
F-statistic	25.58533	Durbin-Watson stat		1.941043
Prob(F-statistic)	0.000000			