

Augmented Dickey-Fuller Unit Root Test on ST_PORTUGAL

Null Hypothesis: ST_PORTUGAL has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.054562	0.7350
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_PORTUGAL)				
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_PORTUGAL(-1)	-0.001072	0.001016	-1.054562	0.2920
D(ST_PORTUGAL(-1))	0.328442	0.035592	9.227857	0.0000
C	0.006504	0.004608	1.411476	0.1585
R-squared	0.109593	Mean dependent var		0.002567
Adjusted R-squared	0.107060	S.D. dependent var		0.022910
S.E. of regression	0.021649	Akaike info criterion		-4.823496
Sum squared resid	0.329475	Schwarz criterion		-4.804120
Log likelihood	1705.694	Hannan-Quinn criter.		-4.816009
F-statistic	43.26334	Durbin-Watson stat		1.974912
Prob(F-statistic)	0.000000			