

Augmented Dickey-Fuller Unit Root Test on ST_KUWAIT

Null Hypothesis: ST_KUWAIT has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.012255	0.2816
Test critical values:	1% level		-3.439517	
	5% level		-2.865476	
	10% level		-2.568923	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_KUWAIT)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1960M03 2018M12				
Included observations: 696 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_KUWAIT(-1)	-0.009029	0.004487	-2.012255	0.0446
D(ST_KUWAIT(-1))	-0.073908	0.037794	-1.955556	0.0509
C	-0.011011	0.005348	-2.058977	0.0399
R-squared	0.011694	Mean dependent var		-0.000262
Adjusted R-squared	0.008841	S.D. dependent var		0.010959
S.E. of regression	0.010911	Akaike info criterion		-6.193847
Sum squared resid	0.082497	Schwarz criterion		-6.174255
Log likelihood	2158.459	Hannan-Quinn criter.		-6.186272
F-statistic	4.099792	Durbin-Watson stat		2.001115
Prob(F-statistic)	0.016980			