

Augmented Dickey-Fuller Unit Root Test on ST_SRI_LANKA

| | | | | |
|---|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: ST_SRI_LANKA has a unit root | | | | |
| Exogenous: Constant | | | | |
| Lag Length: 1 (Fixed) | | | | |
| | | | t-Statistic | Prob.* |
| Augmented Dickey-Fuller test statistic | | | -0.343947 | 0.9156 |
| 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_SRI_LANKA) | | | | |
| Method: Least Squares | | | | |
| Date: 07/22/19 Time: 01:07 | | | | |
| Sample (adjusted): 1960M03 2018M12 | | | | |
| Included observations: 706 after adjustments | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| ST_SRI_LANKA(-1) | -0.000221 | 0.000643 | -0.343947 | 0.7310 |
| D(ST_SRI_LANKA(-1)) | 0.404972 | 0.034493 | 11.74069 | 0.0000 |
| C | 0.003816 | 0.002308 | 1.652999 | 0.0988 |
| R-squared | 0.163985 | Mean dependent var | | 0.005145 |
| Adjusted R-squared | 0.161606 | S.D. dependent var | | 0.022948 |
| S.E. of regression | 0.021012 | Akaike info criterion | | -4.883227 |
| Sum squared resid | 0.310371 | Schwarz criterion | | -4.863852 |
| Log likelihood | 1726.779 | Hannan-Quinn criter. | | -4.875740 |
| F-statistic | 68.94693 | Durbin-Watson stat | | 1.956172 |
| Prob(F-statistic) | 0.000000 | | | |