

Augmented Dickey-Fuller Unit Root Test on ST_MOROCCO

Null Hypothesis: ST_MOROCCO has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.027150	0.7451
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_MOROCCO)				
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_MOROCCO(-1)	-0.002059	0.002004	-1.027150	0.3047
D(ST_MOROCCO(-1))	0.298496	0.035994	8.292979	0.0000
C	0.004634	0.003952	1.172459	0.2414
R-squared	0.089876	Mean dependent var		0.000897
Adjusted R-squared	0.087287	S.D. dependent var		0.018190
S.E. of regression	0.017378	Akaike info criterion		-5.263033
Sum squared resid	0.212292	Schwarz criterion		-5.243658
Log likelihood	1860.851	Hannan-Quinn criter.		-5.255546
F-statistic	34.71120	Durbin-Watson stat		1.983856
Prob(F-statistic)	0.000000			