

Augmented Dickey-Fuller Unit Root Test on ST_FINLAND

Null Hypothesis: ST_FINLAND has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.398981	0.1424
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_FINLAND)				
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_FINLAND(-1)	-0.010641	0.004436	-2.398981	0.0167
D(ST_FINLAND(-1))	0.274412	0.036210	7.578282	0.0000
C	0.016330	0.006651	2.455072	0.0143
R-squared	0.080494	Mean dependent var		0.000694
Adjusted R-squared	0.077878	S.D. dependent var		0.023684
S.E. of regression	0.022743	Akaike info criterion		-4.724841
Sum squared resid	0.363636	Schwarz criterion		-4.705466
Log likelihood	1670.869	Hannan-Quinn criter.		-4.717355
F-statistic	30.77030	Durbin-Watson stat		1.974797
Prob(F-statistic)	0.000000			