

Augmented Dickey-Fuller Unit Root Test on ST_IRAQ

Null Hypothesis: ST_IRAQ has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.074617	0.2552
Test critical values:	1% level		-3.439450	
	5% level		-2.865446	
	10% level		-2.568907	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_IRAQ)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1960M03 2018M12				
Included observations: 701 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_IRAQ(-1)	-0.007726	0.003724	-2.074617	0.0384
D(ST_IRAQ(-1))	-0.001792	0.037742	-0.047468	0.9622
C	0.055758	0.024899	2.239377	0.0254
R-squared	0.006140	Mean dependent var		0.011118
Adjusted R-squared	0.003292	S.D. dependent var		0.332900
S.E. of regression	0.332352	Akaike info criterion		0.639026
Sum squared resid	77.09954	Schwarz criterion		0.658509
Log likelihood	-220.9785	Hannan-Quinn criter.		0.646557
F-statistic	2.156060	Durbin-Watson stat		2.002719
Prob(F-statistic)	0.116551			