

# Augmented Dickey-Fuller Unit Root Test on ST\_MALI

Null Hypothesis: ST_MALI has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.274988	0.6428
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_MALI)				
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_MALI(-1)	-0.004297	0.003370	-1.274988	0.2027
D(ST_MALI(-1))	0.117763	0.037464	3.143398	0.0017
C	0.026406	0.019916	1.325900	0.1853
R-squared	0.015609	Mean dependent var		0.001209
Adjusted R-squared	0.012809	S.D. dependent var		0.035042
S.E. of regression	0.034817	Akaike info criterion		-3.873202
Sum squared resid	0.852176	Schwarz criterion		-3.853827
Log likelihood	1370.240	Hannan-Quinn criter.		-3.865715
F-statistic	5.573577	Durbin-Watson stat		2.001429
Prob(F-statistic)	0.003967			