

Augmented Dickey-Fuller Unit Root Test on ST_GRENADA

Null Hypothesis: ST_GRENADA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.011969	0.2818
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_GRENADA)				
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_GRENADA(-1)	-0.003585	0.001782	-2.011969	0.0446
D(ST_GRENADA(-1))	0.239100	0.036514	6.548247	0.0000
C	0.003688	0.001618	2.278539	0.0230
R-squared	0.063691	Mean dependent var		0.000647
Adjusted R-squared	0.061028	S.D. dependent var		0.008407
S.E. of regression	0.008147	Akaike info criterion		-6.778118
Sum squared resid	0.046660	Schwarz criterion		-6.758743
Log likelihood	2395.676	Hannan-Quinn criter.		-6.770632
F-statistic	23.91042	Durbin-Watson stat		2.015861
Prob(F-statistic)	0.000000			