Augmented Dickey-Fuller Unit Root Test on ST_TURKEY

Null Hypothesis: ST_TURKEY has a unit root
Exogenous: Constant
Lag Length: 1 (Fixed)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-3.307632	0.0153
Test critical values:	1% level	-3.450411	
	5% level	-2.870274	
	10% level	-2.571493	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(ST_TURKEY)
Method: Least Squares
Date: 07/22/19   Time: 01:07
Sample (adjusted): 1992M02 2018M12
Included observations: 323 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_TURKEY(-1)	-0.006696	0.002024	-3.307632	0.0010
D(ST_TURKEY(-1))	0.086643	0.055294	1.566956	0.1181
C	0.014651	0.003721	3.937496	0.0001

R-squared	0.045855	Mean dependent var	0.019421
Adjusted R-squared	0.039891	S.D. dependent var	0.063881
S.E. of regression	0.062594	Akaike info criterion	-2.695048
Sum squared resid	1.253765	Schwarz criterion	-2.659961
Log likelihood	438.2502	Hannan-Quinn criter.	-2.681042
F-statistic	7.689310	Durbin-Watson stat	2.033426
Prob(F-statistic)	0.000547		