

Augmented Dickey-Fuller Unit Root Test on ST_CABO_VERDE

Null Hypothesis: ST_CABO_VERDE has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.010608	0.7511
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_CABO_VERDE)				
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_CABO_VERDE(-1)	-0.001444	0.001428	-1.010608	0.3126
D(ST_CABO_VERDE(-1))	0.309493	0.035842	8.635042	0.0000
C	0.007046	0.005846	1.205392	0.2285
R-squared	0.096966	Mean dependent var		0.001721
Adjusted R-squared	0.094397	S.D. dependent var		0.021007
S.E. of regression	0.019991	Akaike info criterion		-4.982860
Sum squared resid	0.280938	Schwarz criterion		-4.963485
Log likelihood	1761.950	Hannan-Quinn criter.		-4.975374
F-statistic	37.74341	Durbin-Watson stat		1.956099
Prob(F-statistic)	0.000000			