

Augmented Dickey-Fuller Unit Root Test on ST_UNITED_KINGDOM

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.733750	0.4138
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_UNITED_KINGDOM)
Method: Least Squares
Date: 07/22/19 Time: 01:07
Sample (adjusted): 1960M03 2018M12
Included observations: 706 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_UNITED_KINGDOM(-1)	-0.006231	0.003594	-1.733750	0.0834
D(ST_UNITED_KINGDOM(-1))	0.252386	0.036490	6.916492	0.0000
C	-0.003010	0.002375	-1.267438	0.2054

R-squared	0.066216	Mean dependent var	0.001113
Adjusted R-squared	0.063559	S.D. dependent var	0.023095
S.E. of regression	0.022349	Akaike info criterion	-4.759810
Sum squared resid	0.351140	Schwarz criterion	-4.740435
Log likelihood	1683.213	Hannan-Quinn criter.	-4.752323
F-statistic	24.92521	Durbin-Watson stat	1.983851
Prob(F-statistic)	0.000000		