

Augmented Dickey-Fuller Unit Root Test on ST_CYPRUS

Null Hypothesis: ST_CYPRUS has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.847101	0.3576
Test critical values:	1% level		-3.441513	
	5% level		-2.866356	
	10% level		-2.569395	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_CYPRUS)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1960M03 2007M12				
Included observations: 574 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_CYPRUS(-1)	-0.008680	0.004699	-1.847101	0.0652
D(ST_CYPRUS(-1))	0.205108	0.040919	5.012484	0.0000
C	-0.006927	0.003917	-1.768475	0.0775
R-squared	0.046250	Mean dependent var		0.000184
Adjusted R-squared	0.042910	S.D. dependent var		0.020146
S.E. of regression	0.019709	Akaike info criterion		-5.010297
Sum squared resid	0.221796	Schwarz criterion		-4.987548
Log likelihood	1440.955	Hannan-Quinn criter.		-5.001424
F-statistic	13.84476	Durbin-Watson stat		1.993595
Prob(F-statistic)	0.000001			