

Augmented Dickey-Fuller Unit Root Test on ST_UGANDA

Null Hypothesis: ST_UGANDA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.524601	0.8837
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_UGANDA)				
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_UGANDA(-1)	-0.000449	0.000856	-0.524601	0.6000
D(ST_UGANDA(-1))	0.098728	0.037525	2.630963	0.0087
C	0.015246	0.004801	3.175429	0.0016
R-squared	0.010118	Mean dependent var		0.015410
Adjusted R-squared	0.007302	S.D. dependent var		0.106735
S.E. of regression	0.106344	Akaike info criterion		-1.640029
Sum squared resid	7.950309	Schwarz criterion		-1.620654
Log likelihood	581.9302	Hannan-Quinn criter.		-1.632542
F-statistic	3.592988	Durbin-Watson stat		2.001701
Prob(F-statistic)	0.028022			