Augmented Dickey-Fuller Unit Root Test on ST_JAPAN

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.242639	0.6575
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_JAPAN)
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_JAPAN(-1)	-0.002102	0.001692	-1.242639	0.2144
D(ST_JAPAN(-1))	0.299980	0.035943	8.346096	0.0000
C	0.009680	0.008763	1.104609	0.2697

R-squared	0.091890	Mean dependent var	-0.001647
Adjusted R-squared	0.089306	S.D. dependent var	0.024124
S.E. of regression	0.023021	Akaike info criterion	-4.700544
Sum squared resid	0.372580	Schwarz criterion	-4.681169
Log likelihood	1662.292	Hannan-Quinn criter.	-4.693058
F-statistic	35.56747	Durbin-Watson stat	1.987016
Prob(F-statistic)	0.000000		