

# Augmented Dickey-Fuller Unit Root Test on ST\_HONDURAS

Null Hypothesis: ST_HONDURAS has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			5.777781	1.0000
Test critical values:	1% level		-3.441318	
	5% level		-2.866270	
	10% level		-2.569348	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_HONDURAS)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1960M03 2018M12				
Included observations: 584 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_HONDURAS(-1)	0.000285	4.93E-05	5.777781	0.0000
D(ST_HONDURAS(-1))	0.708498	0.029252	24.22029	0.0000
C	-0.000192	7.93E-05	-2.424168	0.0156
R-squared	0.670386	Mean dependent var		0.000873
Adjusted R-squared	0.669251	S.D. dependent var		0.001861
S.E. of regression	0.001070	Akaike info criterion		-10.83694
Sum squared resid	0.000665	Schwarz criterion		-10.81449
Log likelihood	3167.387	Hannan-Quinn criter.		-10.82819
F-statistic	590.8337	Durbin-Watson stat		2.167286
Prob(F-statistic)	0.000000			