

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

Null Hypothesis: ST_BHUTAN has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.385207	0.9090
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_BHUTAN)				
Method: Least Squares				
Date: 07/22/19 Time: 01:05				
Sample (adjusted): 1960M03 2018M12				
Included observations: 706 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_BHUTAN(-1)	-0.000383	0.000995	-0.385207	0.7002
D(ST_BHUTAN(-1))	0.116581	0.037478	3.110665	0.0019
C	0.004487	0.003025	1.483062	0.1385
R-squared	0.013733	Mean dependent var		0.003822
Adjusted R-squared	0.010927	S.D. dependent var		0.023931
S.E. of regression	0.023800	Akaike info criterion		-4.634054
Sum squared resid	0.398195	Schwarz criterion		-4.614679
Log likelihood	1638.821	Hannan-Quinn criter.		-4.626567
F-statistic	4.894301	Durbin-Watson stat		2.000525
Prob(F-statistic)	0.007746			