

Augmented Dickey-Fuller Unit Root Test on ST_JORDAN

Null Hypothesis: ST_JORDAN has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.478990	0.8925
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_JORDAN)				
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_JORDAN(-1)	-0.000583	0.001218	-0.478990	0.6321
D(ST_JORDAN(-1))	0.242380	0.036597	6.622983	0.0000
C	0.000320	0.000959	0.333689	0.7387
R-squared	0.058876	Mean dependent var		0.000962
Adjusted R-squared	0.056199	S.D. dependent var		0.011841
S.E. of regression	0.011503	Akaike info criterion		-6.088121
Sum squared resid	0.093026	Schwarz criterion		-6.068746
Log likelihood	2152.107	Hannan-Quinn criter.		-6.080634
F-statistic	21.98957	Durbin-Watson stat		2.046109
Prob(F-statistic)	0.000000			