

Augmented Dickey-Fuller Unit Root Test on ST_BARBADOS

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|--|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: ST_BARBADOS has a unit root | | | | |
| Exogenous: Constant | | | | |
| Lag Length: 1 (Fixed) | | | | |
| | | | t-Statistic | Prob.* |
| Augmented Dickey-Fuller test statistic | | | -2.896560 | 0.0462 |
| 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_BARBADOS) | | | | |
| 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_BARBADOS(-1) | -0.015649 | 0.005402 | -2.896560 | 0.0039 |
| D(ST_BARBADOS(-1)) | 0.128481 | 0.037238 | 3.450265 | 0.0006 |
| C | 0.010703 | 0.003640 | 2.940653 | 0.0034 |
| R-squared | 0.026954 | Mean dependent var | | 0.000222 |
| Adjusted R-squared | 0.024186 | S.D. dependent var | | 0.007844 |
| S.E. of regression | 0.007748 | Akaike info criterion | | -6.878495 |
| Sum squared resid | 0.042203 | Schwarz criterion | | -6.859119 |
| Log likelihood | 2431.109 | Hannan-Quinn criter. | | -6.871008 |
| F-statistic | 9.736960 | Durbin-Watson stat | | 1.992906 |
| Prob(F-statistic) | 0.000067 | | | |