

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

Null Hypothesis: ST_UKRAINE has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-6.720872	0.0000
Test critical values:	1% level		-3.451214	
	5% level		-2.870621	
	10% level		-2.571679	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_UKRAINE)				
Method: Least Squares				
Date: 07/22/19 Time: 01:07				
Sample (adjusted): 1993M02 2018M12				
Included observations: 311 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_UKRAINE(-1)	-0.024477	0.003642	-6.720872	0.0000
D(ST_UKRAINE(-1))	0.243281	0.053161	4.576319	0.0000
C	0.056583	0.007782	7.270754	0.0000
R-squared	0.251990	Mean dependent var		0.025498
Adjusted R-squared	0.247133	S.D. dependent var		0.095963
S.E. of regression	0.083265	Akaike info criterion		-2.123978
Sum squared resid	2.135382	Schwarz criterion		-2.087903
Log likelihood	333.2786	Hannan-Quinn criter.		-2.109558
F-statistic	51.87964	Durbin-Watson stat		1.952028
Prob(F-statistic)	0.000000			