

Augmented Dickey-Fuller Unit Root Test on ST_ARGENTINA

Null Hypothesis: ST_ARGENTINA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-4.697193	0.0001
Test critical values:	1% level		-3.448570	
	5% level		-2.869465	
	10% level		-2.571060	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_ARGENTINA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:05				
Sample (adjusted): 1989M06 2018M12				
Included observations: 355 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_ARGENTINA(-1)	-0.019394	0.004129	-4.697193	0.0000
D(ST_ARGENTINA(-1))	0.399011	0.047393	8.419142	0.0000
C	0.030345	0.006056	5.010452	0.0000
R-squared	0.248207	Mean dependent var		0.023199
Adjusted R-squared	0.243936	S.D. dependent var		0.100838
S.E. of regression	0.087680	Akaike info criterion		-2.021826
Sum squared resid	2.706113	Schwarz criterion		-1.989104
Log likelihood	361.8741	Hannan-Quinn criter.		-2.008808
F-statistic	58.10710	Durbin-Watson stat		1.831576
Prob(F-statistic)	0.000000			