

Augmented Dickey-Fuller Unit Root Test on ST_AUSTRIA

Null Hypothesis: ST_AUSTRIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.665797	0.4483
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_AUSTRIA)				
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_AUSTRIA(-1)	-0.004045	0.002428	-1.665797	0.0962
D(ST_AUSTRIA(-1))	0.305569	0.035852	8.523088	0.0000
C	0.010218	0.006639	1.538994	0.1243
R-squared	0.096514	Mean dependent var		-0.001085
Adjusted R-squared	0.093944	S.D. dependent var		0.023186
S.E. of regression	0.022070	Akaike info criterion		-4.784973
Sum squared resid	0.342414	Schwarz criterion		-4.765598
Log likelihood	1692.096	Hannan-Quinn criter.		-4.777487
F-statistic	37.54866	Durbin-Watson stat		1.963220
Prob(F-statistic)	0.000000			