

Augmented Dickey-Fuller Unit Root Test on ST_CROATIA

Null Hypothesis: ST_CROATIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-9.765467	0.0000
Test critical values:	1% level		-3.450474	
	5% level		-2.870302	
	10% level		-2.571508	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_CROATIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1992M03 2018M12				
Included observations: 322 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_CROATIA(-1)	-0.035025	0.003587	-9.765467	0.0000
D(ST_CROATIA(-1))	0.540754	0.039348	13.74275	0.0000
C	0.064836	0.006609	9.809617	0.0000
R-squared	0.700890	Mean dependent var		0.013291
Adjusted R-squared	0.699015	S.D. dependent var		0.059144
S.E. of regression	0.032448	Akaike info criterion		-4.009091
Sum squared resid	0.335864	Schwarz criterion		-3.973924
Log likelihood	648.4637	Hannan-Quinn criter.		-3.995051
F-statistic	373.7483	Durbin-Watson stat		2.154797
Prob(F-statistic)	0.000000			