

Augmented Dickey-Fuller Unit Root Test on ST_ARMENIA_REPUBLIC_OF

Null Hypothesis: ST_ARMENIA_REPUBLIC_OF has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-6.629898	0.0000
Test critical values:	1% level		-3.450682	
	5% level		-2.870387	
	10% level		-2.571554	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_ARMENIA_REPUBLIC_OF)				
Method: Least Squares				
Date: 07/22/19 Time: 01:05				
Sample (adjusted): 1992M06 2018M12				
Included observations: 319 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_ARMENIA_REPUBLIC_OF(-1)	-0.023709	0.003576	-6.629898	0.0000
D(ST_ARMENIA_REPUBLIC_OF(-1))	0.554383	0.042960	12.90466	0.0000
C	0.146376	0.021435	6.828789	0.0000
R-squared	0.525360	Mean dependent var		0.021374
Adjusted R-squared	0.522356	S.D. dependent var		0.105373
S.E. of regression	0.072825	Akaike info criterion		-2.392154
Sum squared resid	1.675901	Schwarz criterion		-2.356745
Log likelihood	384.5486	Hannan-Quinn criter.		-2.378013
F-statistic	174.8842	Durbin-Watson stat		2.199976
Prob(F-statistic)	0.000000			