

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

Null Hypothesis: ST_BELIZE has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.220026	0.1994
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_BELIZE)				
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_BELIZE(-1)	-0.007241	0.003262	-2.220026	0.0267
D(ST_BELIZE(-1))	0.214131	0.036720	5.831394	0.0000
C	0.004905	0.002081	2.357313	0.0187
R-squared	0.052166	Mean dependent var		0.000475
Adjusted R-squared	0.049469	S.D. dependent var		0.011014
S.E. of regression	0.010738	Akaike info criterion		-6.225834
Sum squared resid	0.081058	Schwarz criterion		-6.206459
Log likelihood	2200.719	Hannan-Quinn criter.		-6.218347
F-statistic	19.34552	Durbin-Watson stat		1.998232
Prob(F-statistic)	0.000000			