

Augmented Dickey-Fuller Unit Root Test on ST_NETHERLANDS

Null Hypothesis: ST_NETHERLANDS has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.861937	0.3505
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_NETHERLANDS)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1960M03 2018M12				
Included observations: 706 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_NETHERLANDS(-1)	-0.005271	0.002831	-1.861937	0.0630
D(ST_NETHERLANDS(-1))	0.299215	0.035918	8.330486	0.0000
C	0.003753	0.002518	1.490660	0.1365
R-squared	0.093317	Mean dependent var		-0.000955
Adjusted R-squared	0.090737	S.D. dependent var		0.023171
S.E. of regression	0.022094	Akaike info criterion		-4.782753
Sum squared resid	0.343176	Schwarz criterion		-4.763378
Log likelihood	1691.312	Hannan-Quinn criter.		-4.775266
F-statistic	36.17663	Durbin-Watson stat		1.961506
Prob(F-statistic)	0.000000			