

Augmented Dickey-Fuller Unit Root Test on ST_MEXICO

Null Hypothesis: ST_MEXICO has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.449216	0.8980
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_MEXICO)				
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_MEXICO(-1)	-0.000272	0.000606	-0.449216	0.6534
D(ST_MEXICO(-1))	0.137573	0.037353	3.683072	0.0002
C	0.009110	0.001982	4.596845	0.0000
R-squared	0.019205	Mean dependent var		0.010779
Adjusted R-squared	0.016415	S.D. dependent var		0.050805
S.E. of regression	0.050387	Akaike info criterion		-3.133937
Sum squared resid	1.784794	Schwarz criterion		-3.114562
Log likelihood	1109.280	Hannan-Quinn criter.		-3.126450
F-statistic	6.882831	Durbin-Watson stat		1.995273
Prob(F-statistic)	0.001096			