

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

Null Hypothesis: ST_PAKISTAN has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			0.048575	0.9615
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_PAKISTAN)				
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_PAKISTAN(-1)	3.88E-05	0.000799	0.048575	0.9613
D(ST_PAKISTAN(-1))	0.435972	0.034010	12.81889	0.0000
C	0.002597	0.002596	1.000130	0.3176
R-squared	0.189758	Mean dependent var		0.004776
Adjusted R-squared	0.187453	S.D. dependent var		0.025535
S.E. of regression	0.023018	Akaike info criterion		-4.700871
Sum squared resid	0.372458	Schwarz criterion		-4.681496
Log likelihood	1662.408	Hannan-Quinn criter.		-4.693385
F-statistic	82.32091	Durbin-Watson stat		1.815850
Prob(F-statistic)	0.000000			