Augmented Dickey-Fuller Unit Root Test on ST_POLAND

Null Hypothesis: ST_POLAND has a unit root
Exogenous: Constant
Lag Length: 1 (Fixed)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.378291	0.1485
Test critical values:	1% level	-3.444724	
	5% level	-2.867772	
	10% level	-2.570153	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(ST_POLAND)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 1981M09 2018M12
Included observations: 448 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_POLAND(-1)	-0.004209	0.001770	-2.378291	0.0178
D(ST_POLAND(-1))	0.291054	0.045122	6.450371	0.0000
C	0.009094	0.003834	2.371832	0.0181

R-squared	0.102129	Mean dependent var	0.013242
Adjusted R-squared	0.098094	S.D. dependent var	0.084404
S.E. of regression	0.080158	Akaike info criterion	-2.202967
Sum squared resid	2.859241	Schwarz criterion	-2.175480
Log likelihood	496.4646	Hannan-Quinn criter.	-2.192131
F-statistic	25.30842	Durbin-Watson stat	2.079778
Prob(F-statistic)	0.000000		