

# Augmented Dickey-Fuller Unit Root Test on ST\_AFGHANISTAN\_ISLAMIC\_REPUBLIC\_OF

Null Hypothesis: ST_AFGHANISTAN_ISLAMIC_REPUBLIC_OF has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.500027	0.1159
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_AFGHANISTAN_ISLAMIC_REPUBLIC_OF)				
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_AFGHANISTAN_ISLAMIC_REPUBLI	-0.011794	0.004718	-2.500027	0.0126
D(ST_AFGHANISTAN_ISLAMIC_REPUBL	0.015917	0.037566	0.423723	0.6719
C	0.045910	0.017580	2.611497	0.0092
R-squared	0.008977	Mean dependent var		0.002101
Adjusted R-squared	0.006157	S.D. dependent var		0.033717
S.E. of regression	0.033613	Akaike info criterion		-3.943577
Sum squared resid	0.794266	Schwarz criterion		-3.924202
Log likelihood	1395.083	Hannan-Quinn criter.		-3.936090
F-statistic	3.183927	Durbin-Watson stat		2.000392
Prob(F-statistic)	0.042021			