

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

Null Hypothesis: ST_ALBANIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-4.196872	0.0008
Test critical values:	1% level		-3.450474	
	5% level		-2.870302	
	10% level		-2.571508	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_ALBANIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:05				
Sample (adjusted): 1992M03 2018M12				
Included observations: 322 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_ALBANIA(-1)	-0.061717	0.014706	-4.196872	0.0000
D(ST_ALBANIA(-1))	0.021838	0.054554	0.400298	0.6892
C	0.292578	0.069208	4.227507	0.0000
R-squared	0.052467	Mean dependent var		0.002404
Adjusted R-squared	0.046527	S.D. dependent var		0.053121
S.E. of regression	0.051871	Akaike info criterion		-3.070842
Sum squared resid	0.858301	Schwarz criterion		-3.035675
Log likelihood	497.4055	Hannan-Quinn criter.		-3.056802
F-statistic	8.831938	Durbin-Watson stat		2.001676
Prob(F-statistic)	0.000185			