

# Augmented Dickey-Fuller Unit Root Test on ST\_KYRGYZ\_REPUBLIC

Null Hypothesis: ST_KYRGYZ_REPUBLIC has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-3.987319	0.0017
Test critical values:	1% level		-3.451561	
	5% level		-2.870774	
	10% level		-2.571761	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_KYRGYZ_REPUBLIC)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1993M07 2018M12				
Included observations: 306 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_KYRGYZ_REPUBLIC(-1)	-0.010300	0.002583	-3.987319	0.0001
D(ST_KYRGYZ_REPUBLIC(-1))	0.535827	0.047150	11.36436	0.0000
C	0.040981	0.009517	4.306133	0.0000
R-squared	0.394567	Mean dependent var		0.009125
Adjusted R-squared	0.390570	S.D. dependent var		0.032706
S.E. of regression	0.025532	Akaike info criterion		-4.488017
Sum squared resid	0.197520	Schwarz criterion		-4.451511
Log likelihood	689.6666	Hannan-Quinn criter.		-4.473417
F-statistic	98.73401	Durbin-Watson stat		1.983813
Prob(F-statistic)	0.000000			