

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

Null Hypothesis: ST\_BANGLADESH has a unit root  
Exogenous: Constant  
Lag Length: 1 (Fixed)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-2.699364	0.0747
Test critical values: 1% level	-3.441736	
5% level	-2.866455	
10% level	-2.569447	

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

Augmented Dickey-Fuller Test Equation  
Dependent Variable: D(ST\_BANGLADESH)  
Method: Least Squares  
Date: 07/22/19 Time: 01:05  
Sample (adjusted): 1972M02 2018M12  
Included observations: 563 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_BANGLADESH(-1)	-0.003988	0.001478	-2.699364	0.0072
D(ST_BANGLADESH(-1))	0.078273	0.041931	1.866730	0.0625
C	0.018334	0.005435	3.373339	0.0008

R-squared	0.020387	Mean dependent var	0.004294
Adjusted R-squared	0.016888	S.D. dependent var	0.023924
S.E. of regression	0.023721	Akaike info criterion	-4.639595
Sum squared resid	0.315105	Schwarz criterion	-4.616505
Log likelihood	1309.046	Hannan-Quinn criter.	-4.630581
F-statistic	5.827043	Durbin-Watson stat	2.004087
Prob(F-statistic)	0.003128		