

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

Null Hypothesis: ST_OMAN has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.386129	0.1460
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_OMAN)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1960M03 2018M12				
Included observations: 706 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_OMAN(-1)	-0.014166	0.005937	-2.386129	0.0173
D(ST_OMAN(-1))	0.108116	0.037483	2.884389	0.0040
C	-0.013900	0.005861	-2.371680	0.0180
R-squared	0.018193	Mean dependent var		7.66E-05
Adjusted R-squared	0.015400	S.D. dependent var		0.007469
S.E. of regression	0.007412	Akaike info criterion		-6.967315
Sum squared resid	0.038617	Schwarz criterion		-6.947940
Log likelihood	2462.462	Hannan-Quinn criter.		-6.959828
F-statistic	6.513400	Durbin-Watson stat		1.999414
Prob(F-statistic)	0.001575			