

Augmented Dickey-Fuller Unit Root Test on ST_ETHIOPIA

Null Hypothesis: ST_ETHIOPIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			1.331263	0.9988
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_ETHIOPIA)				
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_ETHIOPIA(-1)	0.002076	0.001560	1.331263	0.1835
D(ST_ETHIOPIA(-1))	0.017503	0.037823	0.462770	0.6437
C	0.000268	0.002668	0.100611	0.9199
R-squared	0.003006	Mean dependent var		0.003431
Adjusted R-squared	0.000170	S.D. dependent var		0.034882
S.E. of regression	0.034879	Akaike info criterion		-3.869623
Sum squared resid	0.855231	Schwarz criterion		-3.850248
Log likelihood	1368.977	Hannan-Quinn criter.		-3.862137
F-statistic	1.059788	Durbin-Watson stat		1.999809
Prob(F-statistic)	0.347082			