

# Augmented Dickey-Fuller Unit Root Test on ST\_IRAN\_ISLAMIC\_REPUBLIC\_OF

Null Hypothesis: ST\_IRAN\_ISLAMIC\_REPUBLIC\_OF has a unit root  
Exogenous: Constant  
Lag Length: 1 (Fixed)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	0.002940	0.9576
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\_IRAN\_ISLAMIC\_REPUBLIC\_OF)  
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_IRAN_ISLAMIC_REPUBLIC_OF(-1)	4.76E-06	0.001618	0.002940	0.9977
D(ST_IRAN_ISLAMIC_REPUBLIC_OF(-1))	0.311608	0.035916	8.675948	0.0000
C	0.006131	0.010834	0.565867	0.5717

R-squared	0.097104	Mean dependent var	0.008949
Adjusted R-squared	0.094535	S.D. dependent var	0.105981
S.E. of regression	0.100847	Akaike info criterion	-1.746182
Sum squared resid	7.149609	Schwarz criterion	-1.726807
Log likelihood	619.4022	Hannan-Quinn criter.	-1.738695
F-statistic	37.80281	Durbin-Watson stat	1.933049
Prob(F-statistic)	0.000000		