

Augmented Dickey-Fuller Unit Root Test on ST_CHINA_P_R_MACAO

Null Hypothesis: ST_CHINA_P_R_MACAO has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.773810	0.3936
Test critical values:	1% level		-3.440823	
	5% level		-2.866052	
	10% level		-2.569231	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_CHINA_P_R_MACAO)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1968M02 2018M12				
Included observations: 611 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_CHINA_P_R_MACAO(-1)	-0.009341	0.005266	-1.773810	0.0766
D(ST_CHINA_P_R_MACAO(-1))	0.059114	0.040469	1.460746	0.1446
C	0.018846	0.010420	1.808609	0.0710
R-squared	0.008120	Mean dependent var		0.000459
Adjusted R-squared	0.004857	S.D. dependent var		0.022690
S.E. of regression	0.022634	Akaike info criterion		-4.733785
Sum squared resid	0.311491	Schwarz criterion		-4.712107
Log likelihood	1449.171	Hannan-Quinn criter.		-4.725353
F-statistic	2.488724	Durbin-Watson stat		1.968020
Prob(F-statistic)	0.083861			