

Augmented Dickey-Fuller Unit Root Test on ST_GUINEA

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|--|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: ST_GUINEA has a unit root | | | | |
| Exogenous: Constant | | | | |
| Lag Length: 1 (Fixed) | | | | |
| | | | t-Statistic | Prob.* |
| Augmented Dickey-Fuller test statistic | | | -0.117507 | 0.9456 |
| 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_GUINEA) | | | | |
| 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_GUINEA(-1) | -0.000192 | 0.001637 | -0.117507 | 0.9065 |
| D(ST_GUINEA(-1)) | -0.021542 | 0.037734 | -0.570877 | 0.5683 |
| C | 0.009636 | 0.010065 | 0.957383 | 0.3387 |
| R-squared | 0.000491 | Mean dependent var | | 0.008364 |
| Adjusted R-squared | -0.002353 | S.D. dependent var | | 0.103387 |
| S.E. of regression | 0.103509 | Akaike info criterion | | -1.694082 |
| Sum squared resid | 7.531975 | Schwarz criterion | | -1.674707 |
| Log likelihood | 601.0110 | Hannan-Quinn criter. | | -1.686596 |
| F-statistic | 0.172684 | Durbin-Watson stat | | 2.000264 |
| Prob(F-statistic) | 0.841439 | | | |