

Augmented Dickey-Fuller Unit Root Test on ST_CHINA_P_R_MAINLAND

Null Hypothesis: ST_CHINA_P_R_MAINLAND has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.477697	0.8927
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_CHINA_P_R_MAINLAND)				
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_CHINA_P_R_MAINLAND(-1)	-0.000604	0.001264	-0.477697	0.6330
D(ST_CHINA_P_R_MAINLAND(-1))	0.175014	0.037143	4.711932	0.0000
C	0.002041	0.001913	1.067292	0.2862
R-squared	0.030809	Mean dependent var		0.001459
Adjusted R-squared	0.028052	S.D. dependent var		0.020348
S.E. of regression	0.020060	Akaike info criterion		-4.975916
Sum squared resid	0.282896	Schwarz criterion		-4.956541
Log likelihood	1759.498	Hannan-Quinn criter.		-4.968429
F-statistic	11.17378	Durbin-Watson stat		2.009053
Prob(F-statistic)	0.000017			