

# Augmented Dickey-Fuller Unit Root Test on ST\_PERU

Null Hypothesis: ST_PERU has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-9.991039	0.0000
Test critical values:	1% level		-3.449053	
	5% level		-2.869677	
	10% level		-2.571174	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_PERU)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1990M03 2018M12				
Included observations: 346 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_PERU(-1)	-0.075268	0.007534	-9.991039	0.0000
D(ST_PERU(-1))	0.156648	0.048369	3.238596	0.0013
C	0.081017	0.008870	9.134131	0.0000
R-squared	0.316316	Mean dependent var		0.016812
Adjusted R-squared	0.312330	S.D. dependent var		0.120933
S.E. of regression	0.100284	Akaike info criterion		-1.752980
Sum squared resid	3.449539	Schwarz criterion		-1.719629
Log likelihood	306.2655	Hannan-Quinn criter.		-1.739700
F-statistic	79.34696	Durbin-Watson stat		2.056472
Prob(F-statistic)	0.000000			