

Augmented Dickey-Fuller Unit Root Test on ST_PHILIPPINES

Null Hypothesis: ST_PHILIPPINES has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.999895	0.2870
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_PHILIPPINES)				
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_PHILIPPINES(-1)	-0.001983	0.000991	-1.999895	0.0459
D(ST_PHILIPPINES(-1))	0.320007	0.035644	8.977731	0.0000
C	0.008706	0.002966	2.935295	0.0034
R-squared	0.110347	Mean dependent var		0.004636
Adjusted R-squared	0.107816	S.D. dependent var		0.028116
S.E. of regression	0.026557	Akaike info criterion		-4.414802
Sum squared resid	0.495810	Schwarz criterion		-4.395427
Log likelihood	1561.425	Hannan-Quinn criter.		-4.407315
F-statistic	43.59795	Durbin-Watson stat		1.950259
Prob(F-statistic)	0.000000			