

Augmented Dickey-Fuller Unit Root Test on ST_BOSNIA_AND_HERZEGOVINA

Null Hypothesis: ST_BOSNIA_AND_HERZEGOVINA has a unit root
Exogenous: Constant
Lag Length: 1 (Fixed)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.808226	0.3761
Test critical values:		
1% level	-3.455193	
5% level	-2.872370	
10% level	-2.572615	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(ST_BOSNIA_AND_HERZEGOVINA)
Method: Least Squares
Date: 07/22/19 Time: 01:05
Sample (adjusted): 1997M03 2018M12
Included observations: 262 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_BOSNIA_AND_HERZEGOVINA(-1)	-0.018183	0.010055	-1.808226	0.0717
D(ST_BOSNIA_AND_HERZEGOVINA(-1))	0.282701	0.059215	4.774141	0.0000
C	0.009108	0.005209	1.748530	0.0816

R-squared	0.087279	Mean dependent var	0.000113
Adjusted R-squared	0.080231	S.D. dependent var	0.023675
S.E. of regression	0.022706	Akaike info criterion	-4.721016
Sum squared resid	0.133527	Schwarz criterion	-4.680157
Log likelihood	621.4531	Hannan-Quinn criter.	-4.704594
F-statistic	12.38340	Durbin-Watson stat	1.960256
Prob(F-statistic)	0.000007		