

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

Null Hypothesis: ST_LITHUANIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.650207	0.4555
Test critical values:	1% level		-3.455096	
	5% level		-2.872328	
	10% level		-2.572592	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_LITHUANIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1993M02 2014M12				
Included observations: 263 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_LITHUANIA(-1)	-0.009858	0.005974	-1.650207	0.1001
D(ST_LITHUANIA(-1))	0.382094	0.049621	7.700276	0.0000
C	0.010363	0.007042	1.471515	0.1424
R-squared	0.188988	Mean dependent var		-0.001279
Adjusted R-squared	0.182749	S.D. dependent var		0.023318
S.E. of regression	0.021080	Akaike info criterion		-4.869658
Sum squared resid	0.115533	Schwarz criterion		-4.828911
Log likelihood	643.3601	Hannan-Quinn criter.		-4.853283
F-statistic	30.29353	Durbin-Watson stat		2.005098
Prob(F-statistic)	0.000000			