

Augmented Dickey-Fuller Unit Root Test on ST_NIGERIA

Null Hypothesis: ST_NIGERIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			0.399590	0.9829
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_NIGERIA)				
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_NIGERIA(-1)	0.000453	0.001134	0.399590	0.6896
D(ST_NIGERIA(-1))	0.025732	0.037739	0.681845	0.4956
C	0.007444	0.003591	2.073198	0.0385
R-squared	0.000926	Mean dependent var		0.008596
Adjusted R-squared	-0.001916	S.D. dependent var		0.072365
S.E. of regression	0.072435	Akaike info criterion		-2.408021
Sum squared resid	3.688494	Schwarz criterion		-2.388646
Log likelihood	853.0316	Hannan-Quinn criter.		-2.400535
F-statistic	0.325739	Durbin-Watson stat		1.998611
Prob(F-statistic)	0.722102			