

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

Null Hypothesis: ST_NEPAL has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.234020	0.9315
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_NEPAL)				
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_NEPAL(-1)	-0.000180	0.000769	-0.234020	0.8150
D(ST_NEPAL(-1))	0.152101	0.037361	4.071091	0.0001
C	0.003914	0.002661	1.471013	0.1417
R-squared	0.023067	Mean dependent var		0.003918
Adjusted R-squared	0.020287	S.D. dependent var		0.019611
S.E. of regression	0.019411	Akaike info criterion		-5.041747
Sum squared resid	0.264872	Schwarz criterion		-5.022372
Log likelihood	1782.737	Hannan-Quinn criter.		-5.034261
F-statistic	8.299312	Durbin-Watson stat		2.005813
Prob(F-statistic)	0.000274			