Augmented Dickey-Fuller Unit Root Test on ST_ICELAND

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.861420	0.3507
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_ICELAND)
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_ICELAND(-1)	-0.001148	0.000616	-1.861420	0.0631
D(ST_ICELAND(-1))	0.135006	0.027620	4.887981	0.0000
C	0.009936	0.002138	4.647033	0.0000

R-squared	0.040018	Mean dependent var	0.008167
Adjusted R-squared	0.037287	S.D. dependent var	0.035913
S.E. of regression	0.035237	Akaike info criterion	-3.849184
Sum squared resid	0.872891	Schwarz criterion	-3.829809
Log likelihood	1361.762	Hannan-Quinn criter.	-3.841698
F-statistic	14.65280	Durbin-Watson stat	1.750560
Prob(F-statistic)	0.000001		