

Augmented Dickey-Fuller Unit Root Test on ST_IRELAND

Null Hypothesis: ST_IRELAND has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.866716	0.3482
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_IRELAND)				
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_IRELAND(-1)	-0.005783	0.003098	-1.866716	0.0624
D(ST_IRELAND(-1))	0.258100	0.036374	7.095669	0.0000
C	-0.002581	0.001943	-1.328433	0.1845
R-squared	0.070399	Mean dependent var		0.000925
Adjusted R-squared	0.067754	S.D. dependent var		0.023156
S.E. of regression	0.022358	Akaike info criterion		-4.759057
Sum squared resid	0.351404	Schwarz criterion		-4.739682
Log likelihood	1682.947	Hannan-Quinn criter.		-4.751570
F-statistic	26.61928	Durbin-Watson stat		1.988937
Prob(F-statistic)	0.000000			