

# Augmented Dickey-Fuller Unit Root Test on ST\_CZECH\_REPUBLIC

Null Hypothesis: ST_CZECH_REPUBLIC has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.439775	0.5628
Test critical values:	1% level		-3.451283	
	5% level		-2.870651	
	10% level		-2.571695	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_CZECH_REPUBLIC)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1993M03 2018M12				
Included observations: 310 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_CZECH_REPUBLIC(-1)	-0.009327	0.006478	-1.439775	0.1509
D(ST_CZECH_REPUBLIC(-1))	0.286285	0.054661	5.237478	0.0000
C	0.029429	0.020898	1.408222	0.1601
R-squared	0.085631	Mean dependent var	-0.000795	
Adjusted R-squared	0.079675	S.D. dependent var	0.027987	
S.E. of regression	0.026849	Akaike info criterion	-4.387582	
Sum squared resid	0.221299	Schwarz criterion	-4.351422	
Log likelihood	683.0753	Hannan-Quinn criter.	-4.373127	
F-statistic	14.37542	Durbin-Watson stat	1.981377	
Prob(F-statistic)	0.000001			