

Augmented Dickey-Fuller Unit Root Test on ST_LATVIA

Null Hypothesis: ST_LATVIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.528344	0.1099
Test critical values:	1% level		-3.455289	
	5% level		-2.872413	
	10% level		-2.572638	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_LATVIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1992M04 2013M12				
Included observations: 261 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_LATVIA(-1)	-0.041700	0.016493	-2.528344	0.0121
D(ST_LATVIA(-1))	0.150992	0.060278	2.504935	0.0129
C	-0.023937	0.009625	-2.486967	0.0135
R-squared	0.041253	Mean dependent var	-4.25E-19	
Adjusted R-squared	0.033821	S.D. dependent var	0.027163	
S.E. of regression	0.026700	Akaike info criterion	-4.396864	
Sum squared resid	0.183928	Schwarz criterion	-4.355893	
Log likelihood	576.7908	Hannan-Quinn criter.	-4.380395	
F-statistic	5.550678	Durbin-Watson stat	1.567718	
Prob(F-statistic)	0.004363			