Augmented Dickey-Fuller Unit Root Test on ST_TONGA

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-0.430928	0.9012
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_TONGA)
Method: Least Squares
Date: 07/22/19   Time: 01:07
Sample (adjusted): 1960M03 2018M12
Included observations: 706 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_TONGA(-1)	-0.000727	0.001686	-0.430928	0.6667
D(ST_TONGA(-1))	0.313142	0.035862	8.731963	0.0000
C	0.001083	0.000736	1.472546	0.1413

R-squared	0.097848	Mean dependent var	0.001320
Adjusted R-squared	0.095281	S.D. dependent var	0.017054
S.E. of regression	0.016221	Akaike info criterion	-5.400799
Sum squared resid	0.184970	Schwarz criterion	-5.381424
Log likelihood	1909.482	Hannan-Quinn criter.	-5.393312
F-statistic	38.12392	Durbin-Watson stat	2.016958
Prob(F-statistic)	0.000000		