Augmented Dickey-Fuller Unit Root Test on ST_MONTENEGRO

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.724210	0.4178
Test critical values:	1% level	-3.457747	
	5% level	-2.873492	
	10% level	-2.573215	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(ST_MONTENEGRO)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 1999M03 2018M12
Included observations: 238 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_MONTENEGRO(-1)	-0.017698	0.010265	-1.724210	0.0860
D(ST_MONTENEGRO(-1))	0.291598	0.062110	4.694886	0.0000
C	-0.003224	0.002355	-1.368651	0.1724

R-squared	0.092057	Mean dependent var	-4.75E-05
Adjusted R-squared	0.084329	S.D. dependent var	0.023981
S.E. of regression	0.022947	Akaike info criterion	-4.698722
Sum squared resid	0.123744	Schwarz criterion	-4.654954
Log likelihood	562.1479	Hannan-Quinn criter.	-4.681083
F-statistic	11.91334	Durbin-Watson stat	1.972035
Prob(F-statistic)	0.000012		