

Augmented Dickey-Fuller Unit Root Test on ST_COMOROS

Null Hypothesis: ST_COMOROS has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.650791	0.4560
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_COMOROS)				
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_COMOROS(-1)	-0.006329	0.003834	-1.650791	0.0992
D(ST_COMOROS(-1))	0.195545	0.036993	5.286052	0.0000
C	0.037194	0.022163	1.678215	0.0937
R-squared	0.040698	Mean dependent var		0.000801
Adjusted R-squared	0.037968	S.D. dependent var		0.027758
S.E. of regression	0.027226	Akaike info criterion		-4.365078
Sum squared resid	0.521087	Schwarz criterion		-4.345702
Log likelihood	1543.872	Hannan-Quinn criter.		-4.357591
F-statistic	14.91207	Durbin-Watson stat		1.996948
Prob(F-statistic)	0.000000			