

Augmented Dickey-Fuller Unit Root Test on ST_BAHRAIN_KINGDOM_OF

Null Hypothesis: ST_BAHRAIN_KINGDOM_OF has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.675910	0.0788
Test critical values:	1% level		-3.440435	
	5% level		-2.865881	
	10% level		-2.569140	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_BAHRAIN_KINGDOM_OF)				
Method: Least Squares				
Date: 07/22/19 Time: 01:05				
Sample (adjusted): 1966M03 2018M12				
Included observations: 634 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_BAHRAIN_KINGDOM_OF(-1)	-0.005901	0.002205	-2.675910	0.0076
D(ST_BAHRAIN_KINGDOM_OF(-1))	0.400238	0.036240	11.04406	0.0000
C	-0.005734	0.002068	-2.773209	0.0057
R-squared	0.174219	Mean dependent var		-0.000368
Adjusted R-squared	0.171601	S.D. dependent var		0.004557
S.E. of regression	0.004148	Akaike info criterion		-8.127787
Sum squared resid	0.010856	Schwarz criterion		-8.106721
Log likelihood	2579.509	Hannan-Quinn criter.		-8.119607
F-statistic	66.56241	Durbin-Watson stat		1.833071
Prob(F-statistic)	0.000000			