

# Augmented Dickey-Fuller Unit Root Test on ST\_MONGOLIA

Null Hypothesis: ST_MONGOLIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-5.090011	0.0000
Test critical values:	1% level		-3.449389	
	5% level		-2.869825	
	10% level		-2.571253	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_MONGOLIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1990M09 2018M12				
Included observations: 340 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_MONGOLIA(-1)	-0.021689	0.004261	-5.090011	0.0000
D(ST_MONGOLIA(-1))	-0.023368	0.053386	-0.437712	0.6619
C	0.162382	0.029014	5.596692	0.0000
R-squared	0.072059	Mean dependent var		0.018123
Adjusted R-squared	0.066552	S.D. dependent var		0.108432
S.E. of regression	0.104761	Akaike info criterion		-1.665476
Sum squared resid	3.698565	Schwarz criterion		-1.631692
Log likelihood	286.1310	Hannan-Quinn criter.		-1.652015
F-statistic	13.08474	Durbin-Watson stat		2.008400
Prob(F-statistic)	0.000003			