

Augmented Dickey-Fuller Unit Root Test on ST_SWEDEN

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|--|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: ST_SWEDEN has a unit root | | | | |
| Exogenous: Constant | | | | |
| Lag Length: 1 (Fixed) | | | | |
| | | | t-Statistic | Prob.* |
| Augmented Dickey-Fuller test statistic | | | -1.647997 | 0.4574 |
| 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_SWEDEN) | | | | |
| 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_SWEDEN(-1) | -0.005353 | 0.003248 | -1.647997 | 0.0998 |
| D(ST_SWEDEN(-1)) | 0.383954 | 0.034870 | 11.01092 | 0.0000 |
| C | 0.010343 | 0.006031 | 1.714865 | 0.0868 |
| R-squared | 0.148139 | Mean dependent var | | 0.000790 |
| Adjusted R-squared | 0.145716 | S.D. dependent var | | 0.022585 |
| S.E. of regression | 0.020875 | Akaike info criterion | | -4.896319 |
| Sum squared resid | 0.306334 | Schwarz criterion | | -4.876944 |
| Log likelihood | 1731.401 | Hannan-Quinn criter. | | -4.888833 |
| F-statistic | 61.12623 | Durbin-Watson stat | | 1.919594 |
| Prob(F-statistic) | 0.000000 | | | |