

Augmented Dickey-Fuller Unit Root Test on ST_MADAGASCAR

Null Hypothesis: ST_MADAGASCAR has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			0.368321	0.9815
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_MADAGASCAR)				
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_MADAGASCAR(-1)	0.000307	0.000833	0.368321	0.7127
D(ST_MADAGASCAR(-1))	0.226461	0.036790	6.155590	0.0000
C	0.002928	0.004911	0.596260	0.5512
R-squared	0.051724	Mean dependent var		0.006046
Adjusted R-squared	0.049026	S.D. dependent var		0.037100
S.E. of regression	0.036179	Akaike info criterion		-3.796439
Sum squared resid	0.920168	Schwarz criterion		-3.777064
Log likelihood	1343.143	Hannan-Quinn criter.		-3.788952
F-statistic	19.17255	Durbin-Watson stat		2.001351
Prob(F-statistic)	0.000000			