

Augmented Dickey-Fuller Unit Root Test on ST_ALGERIA

Null Hypothesis: ST_ALGERIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			0.625996	0.9904
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_ALGERIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:05				
Sample (adjusted): 1960M03 2018M12				
Included observations: 706 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_ALGERIA(-1)	0.000388	0.000620	0.625996	0.5315
D(ST_ALGERIA(-1))	0.381060	0.034912	10.91485	0.0000
C	0.001702	0.001916	0.888201	0.3747
R-squared	0.146768	Mean dependent var		0.004501
Adjusted R-squared	0.144340	S.D. dependent var		0.023696
S.E. of regression	0.021920	Akaike info criterion		-4.798632
Sum squared resid	0.337769	Schwarz criterion		-4.779257
Log likelihood	1696.917	Hannan-Quinn criter.		-4.791146
F-statistic	60.46292	Durbin-Watson stat		2.023502
Prob(F-statistic)	0.000000			