

Augmented Dickey-Fuller Unit Root Test on ST_THAILAND

Null Hypothesis: ST_THAILAND has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.380945	0.5927
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_THAILAND)				
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_THAILAND(-1)	-0.003502	0.002536	-1.380945	0.1677
D(ST_THAILAND(-1))	0.335732	0.035529	9.449581	0.0000
C	0.011904	0.008351	1.425501	0.1545
R-squared	0.113949	Mean dependent var		0.000615
Adjusted R-squared	0.111428	S.D. dependent var		0.017975
S.E. of regression	0.016944	Akaike info criterion		-5.313600
Sum squared resid	0.201824	Schwarz criterion		-5.294225
Log likelihood	1878.701	Hannan-Quinn criter.		-5.306113
F-statistic	45.20415	Durbin-Watson stat		1.941290
Prob(F-statistic)	0.000000			