

Augmented Dickey-Fuller Unit Root Test on ST_KOSOVO_REPUBLIC_OF

Null Hypothesis: ST_KOSOVO_REPUBLIC_OF has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-3.270293	0.0176
Test critical values:	1% level		-3.462737	
	5% level		-2.875680	
	10% level		-2.574385	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_KOSOVO_REPUBLIC_OF)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2002M03 2018M12				
Included observations: 202 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_KOSOVO_REPUBLIC_OF(-1)	-0.044952	0.013746	-3.270293	0.0013
D(ST_KOSOVO_REPUBLIC_OF(-1))	0.284806	0.066105	4.308364	0.0000
C	-0.010790	0.003384	-3.188329	0.0017
R-squared	0.127672	Mean dependent var	-0.001325	
Adjusted R-squared	0.118905	S.D. dependent var	0.023631	
S.E. of regression	0.022181	Akaike info criterion	-4.764383	
Sum squared resid	0.097911	Schwarz criterion	-4.715250	
Log likelihood	484.2027	Hannan-Quinn criter.	-4.744504	
F-statistic	14.56258	Durbin-Watson stat	1.971327	
Prob(F-statistic)	0.000001			