

Augmented Dickey-Fuller Unit Root Test on ST_GERMANY

Null Hypothesis: ST_GERMANY has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.797393	0.3820
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_GERMANY)				
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_GERMANY(-1)	-0.004236	0.002357	-1.797393	0.0727
D(ST_GERMANY(-1))	0.288897	0.036026	8.019198	0.0000
C	0.002369	0.002012	1.177607	0.2394
R-squared	0.087612	Mean dependent var	-0.001266	
Adjusted R-squared	0.085017	S.D. dependent var	0.023814	
S.E. of regression	0.022779	Akaike info criterion	-4.721692	
Sum squared resid	0.364783	Schwarz criterion	-4.702316	
Log likelihood	1669.757	Hannan-Quinn criter.	-4.714205	
F-statistic	33.75297	Durbin-Watson stat	1.971717	
Prob(F-statistic)	0.000000			