Augmented Dickey-Fuller Unit Root Test on ST_KENYA

Null Hypothesis: ST_KENYA has a unit root
Exogenous: Constant
Lag Length: 1 (Fixed)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-0.164056	0.9402
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_KENYA)
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_KENYA(-1)	-0.000126	0.000771	-0.164056	0.8697
D(ST_KENYA(-1))	0.384301	0.034835	11.03208	0.0000
C	0.002724	0.002591	1.051459	0.2934

R-squared	0.147596	Mean dependent var	0.003771
Adjusted R-squared	0.145171	S.D. dependent var	0.023677
S.E. of regression	0.021891	Akaike info criterion	-4.801197
Sum squared resid	0.336904	Schwarz criterion	-4.781822
Log likelihood	1697.823	Hannan-Quinn criter.	-4.793711
F-statistic	60.86330	Durbin-Watson stat	1.959954
Prob(F-statistic)	0.000000		