

Augmented Dickey-Fuller Unit Root Test on ST_SAN_MARINO

Null Hypothesis: ST_SAN_MARINO has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.848877	0.8038
Test critical values:	1% level		-3.441674	
	5% level		-2.866428	
	10% level		-2.569433	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_SAN_MARINO)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1971M11 2018M12				
Included observations: 566 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_SAN_MARINO(-1)	-0.003183	0.003750	-0.848877	0.3963
D(ST_SAN_MARINO(-1))	-0.000997	0.042178	-0.023642	0.9811
C	0.001156	0.020149	0.057376	0.9543
R-squared	0.001287	Mean dependent var		-0.011564
Adjusted R-squared	-0.002261	S.D. dependent var		0.318857
S.E. of regression	0.319217	Akaike info criterion		0.559395
Sum squared resid	57.36942	Schwarz criterion		0.582391
Log likelihood	-155.3088	Hannan-Quinn criter.		0.568370
F-statistic	0.362667	Durbin-Watson stat		2.000019
Prob(F-statistic)	0.695980			