

Augmented Dickey-Fuller Unit Root Test on ST_GREECE

Null Hypothesis: ST_GREECE has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.815067	0.8138
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_GREECE)				
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_GREECE(-1)	-0.000635	0.000779	-0.815067	0.4153
D(ST_GREECE(-1))	0.301627	0.035941	8.392234	0.0000
C	0.005250	0.003733	1.406488	0.1600
R-squared	0.092011	Mean dependent var		0.003258
Adjusted R-squared	0.089428	S.D. dependent var		0.021311
S.E. of regression	0.020336	Akaike info criterion		-4.948648
Sum squared resid	0.290716	Schwarz criterion		-4.929273
Log likelihood	1749.873	Hannan-Quinn criter.		-4.941162
F-statistic	35.61926	Durbin-Watson stat		1.992564
Prob(F-statistic)	0.000000			