

# Augmented Dickey-Fuller Unit Root Test on ST\_SERBIA\_REPUBLIC\_OF

Null Hypothesis: ST_SERBIA_REPUBLIC_OF has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.967911	0.7645
Test critical values:	1% level		-3.462412	
	5% level		-2.875538	
	10% level		-2.574309	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_SERBIA_REPUBLIC_OF)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2002M01 2018M12				
Included observations: 204 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_SERBIA_REPUBLIC_OF(-1)	-0.007541	0.007791	-0.967911	0.3343
D(ST_SERBIA_REPUBLIC_OF(-1))	0.369220	0.065781	5.612899	0.0000
C	0.034065	0.033805	1.007674	0.3148
R-squared	0.136303	Mean dependent var		0.002159
Adjusted R-squared	0.127709	S.D. dependent var		0.028131
S.E. of regression	0.026273	Akaike info criterion		-4.425916
Sum squared resid	0.138750	Schwarz criterion		-4.377120
Log likelihood	454.4434	Hannan-Quinn criter.		-4.406177
F-statistic	15.86027	Durbin-Watson stat		1.982817
Prob(F-statistic)	0.000000			