

Augmented Dickey-Fuller Unit Root Test on ST_SINGAPORE

Null Hypothesis: ST_SINGAPORE has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.980019	0.7619
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_SINGAPORE)				
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_SINGAPORE(-1)	-0.001457	0.001487	-0.980019	0.3274
D(ST_SINGAPORE(-1))	0.296033	0.036012	8.220498	0.0000
C	0.000183	0.001101	0.166399	0.8679
R-squared	0.088692	Mean dependent var		-0.001138
Adjusted R-squared	0.086100	S.D. dependent var		0.012247
S.E. of regression	0.011707	Akaike info criterion		-6.052934
Sum squared resid	0.096357	Schwarz criterion		-6.033559
Log likelihood	2139.686	Hannan-Quinn criter.		-6.045448
F-statistic	34.20940	Durbin-Watson stat		1.945529
Prob(F-statistic)	0.000000			