

Augmented Dickey-Fuller Unit Root Test on ST_KAZAKHSTAN

Null Hypothesis: ST_KAZAKHSTAN has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-4.712543	0.0001
Test critical values:	1% level		-3.451993	
	5% level		-2.870964	
	10% level		-2.571862	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_KAZAKHSTAN)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1994M01 2018M12				
Included observations: 300 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_KAZAKHSTAN(-1)	-0.018060	0.003832	-4.712543	0.0000
D(ST_KAZAKHSTAN(-1))	0.681552	0.038657	17.63076	0.0000
C	0.092148	0.019083	4.828859	0.0000
R-squared	0.638955	Mean dependent var		0.013880
Adjusted R-squared	0.636523	S.D. dependent var		0.055540
S.E. of regression	0.033484	Akaike info criterion		-3.945526
Sum squared resid	0.332997	Schwarz criterion		-3.908489
Log likelihood	594.8290	Hannan-Quinn criter.		-3.930704
F-statistic	262.8056	Durbin-Watson stat		2.095881
Prob(F-statistic)	0.000000			