

Augmented Dickey-Fuller Unit Root Test on ST_CHILE

Null Hypothesis: ST_CHILE has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-4.952256	0.0000
Test critical values:	1% level		-3.440736	
	5% level		-2.866014	
	10% level		-2.569211	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_CHILE)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1967M09 2018M12				
Included observations: 616 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_CHILE(-1)	-0.004947	0.000999	-4.952256	0.0000
D(ST_CHILE(-1))	0.031937	0.040161	0.795224	0.4268
C	0.038073	0.005531	6.883339	0.0000
R-squared	0.042847	Mean dependent var		0.018069
Adjusted R-squared	0.039724	S.D. dependent var		0.086705
S.E. of regression	0.084966	Akaike info criterion		-2.088278
Sum squared resid	4.425360	Schwarz criterion		-2.066736
Log likelihood	646.1896	Hannan-Quinn criter.		-2.079902
F-statistic	13.72054	Durbin-Watson stat		2.017322
Prob(F-statistic)	0.000001			