

Augmented Dickey-Fuller Unit Root Test on ST_LEBANON

Null Hypothesis: ST_LEBANON has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.627550	0.8617
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_LEBANON)				
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_LEBANON(-1)	-0.000359	0.000572	-0.627550	0.5305
D(ST_LEBANON(-1))	0.491913	0.032826	14.98527	0.0000
C	0.006042	0.003089	1.955955	0.0509
R-squared	0.242506	Mean dependent var		0.008723
Adjusted R-squared	0.240351	S.D. dependent var		0.051475
S.E. of regression	0.044865	Akaike info criterion		-3.366090
Sum squared resid	1.415028	Schwarz criterion		-3.346715
Log likelihood	1191.230	Hannan-Quinn criter.		-3.358603
F-statistic	112.5303	Durbin-Watson stat		1.906599
Prob(F-statistic)	0.000000			