

Augmented Dickey-Fuller Unit Root Test on ST_UNITED_ARAB_EMIRATES

Null Hypothesis: ST_UNITED_ARAB_EMIRATES has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.715646	0.0719
Test critical values:	1% level		-3.440435	
	5% level		-2.865881	
	10% level		-2.569140	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_UNITED_ARAB_EMIRATES)				
Method: Least Squares				
Date: 07/22/19 Time: 01:07				
Sample (adjusted): 1966M03 2018M12				
Included observations: 634 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_UNITED_ARAB_EMIRATES(-1)	-0.004678	0.001723	-2.715646	0.0068
D(ST_UNITED_ARAB_EMIRATES(-1))	0.399765	0.036262	11.02425	0.0000
C	0.006030	0.002314	2.605391	0.0094
R-squared	0.176130	Mean dependent var		-0.000410
Adjusted R-squared	0.173519	S.D. dependent var		0.003998
S.E. of regression	0.003635	Akaike info criterion		-8.391832
Sum squared resid	0.008336	Schwarz criterion		-8.370765
Log likelihood	2663.211	Hannan-Quinn criter.		-8.383651
F-statistic	67.44870	Durbin-Watson stat		1.818805
Prob(F-statistic)	0.000000			