Augmented Dickey-Fuller Unit Root Test on ST_CHINA_P_R_HONG_KONG

Null Hypothesis: ST_CHINA_P_R_HONG_KONG has a unit root
Exogenous: Constant
Lag Length: 1 (Fixed)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-0.928151	0.7793
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_CHINA_P_R_HONG_KONG)
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_CHINA_P_R_HONG_KONG(-1)	-0.001664	0.001793	-0.928151	0.3536
D(ST_CHINA_P_R_HONG_KONG(-1))	0.252786	0.036484	6.928633	0.0000
C	0.003517	0.003446	1.020664	0.3078

R-squared	0.064687	Mean dependent var	0.000445
Adjusted R-squared	0.062026	S.D. dependent var	0.008793
S.E. of regression	0.008516	Akaike info criterion	-6.689520
Sum squared resid	0.050982	Schwarz criterion	-6.670145
Log likelihood	2364.401	Hannan-Quinn criter.	-6.682033
F-statistic	24.31018	Durbin-Watson stat	1.950831
Prob(F-statistic)	0.000000		