

Augmented Dickey-Fuller Unit Root Test on ST_TUNISIA

Null Hypothesis: ST_TUNISIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			0.837299	0.9946
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_TUNISIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:07				
Sample (adjusted): 1960M03 2018M12				
Included observations: 706 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_TUNISIA(-1)	0.001192	0.001424	0.837299	0.4027
D(ST_TUNISIA(-1))	0.257795	0.036563	7.050660	0.0000
C	0.002287	0.000815	2.805566	0.0052
R-squared	0.068752	Mean dependent var		0.002771
Adjusted R-squared	0.066103	S.D. dependent var		0.020913
S.E. of regression	0.020210	Akaike info criterion		-4.961018
Sum squared resid	0.287142	Schwarz criterion		-4.941643
Log likelihood	1754.239	Hannan-Quinn criter.		-4.953531
F-statistic	25.95057	Durbin-Watson stat		1.994826
Prob(F-statistic)	0.000000			