

Augmented Dickey-Fuller Unit Root Test on ST_MALTA

Null Hypothesis: ST_MALTA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.122374	0.2360
Test critical values:	1% level		-3.441513	
	5% level		-2.866356	
	10% level		-2.569395	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(ST_MALTA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1960M03 2007M12				
Included observations: 574 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_MALTA(-1)	-0.017580	0.008283	-2.122374	0.0342
D(ST_MALTA(-1))	0.135854	0.041700	3.257870	0.0012
C	-0.017427	0.008100	-2.151515	0.0319
R-squared	0.023223	Mean dependent var	-0.000377	
Adjusted R-squared	0.019801	S.D. dependent var	0.020438	
S.E. of regression	0.020235	Akaike info criterion	-4.957632	
Sum squared resid	0.233790	Schwarz criterion	-4.934883	
Log likelihood	1425.840	Hannan-Quinn criter.	-4.948759	
F-statistic	6.787715	Durbin-Watson stat	2.005325	
Prob(F-statistic)	0.001221			