

Augmented Dickey-Fuller Unit Root Test on FINANCE

Null Hypothesis: FINANCE has a unit root				
Exogenous: Constant, Linear Trend				
Lag Length: 0 (Automatic - based on SIC, maxlag=4)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-10.62488	0.0000
Test critical values:	1% level		-4.051450	
	5% level		-3.454919	
	10% level		-3.153171	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(FINANCE)				
Method: Least Squares				
Date: 03/12/18 Time: 11:43				
Sample (adjusted): 2009M08 2017M12				
Included observations: 101 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
FINANCE(-1)	-1.070924	0.100794	-10.62488	0.0000
C	0.019605	0.011178	1.753952	0.0826
@TREND("2009M07")	-5.35E-05	0.000188	-0.285414	0.7759
R-squared	0.535314	Mean dependent var		1.63E-05
Adjusted R-squared	0.525830	S.D. dependent var		0.079760
S.E. of regression	0.054923	Akaike info criterion		-2.936515
Sum squared resid	0.295621	Schwarz criterion		-2.858838
Log likelihood	151.2940	Hannan-Quinn criter.		-2.905069
F-statistic	56.44744	Durbin-Watson stat		2.001100
Prob(F-statistic)	0.000000			