

# Augmented Dickey-Fuller Unit Root Test on QT\_CHINA\_P\_R\_MAINLAND

Null Hypothesis: QT_CHINA_P_R_MAINLAND has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.439789	0.5628
Test critical values:	1% level		-3.451283	
	5% level		-2.870651	
	10% level		-2.571695	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_CHINA_P_R_MAINLAND)				
Method: Least Squares				
Date: 07/21/19 Time: 00:20				
Sample (adjusted): 1993M03 2018M12				
Included observations: 310 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_CHINA_P_R_MAINLAND(-1)	-0.014103	0.009795	-1.439789	0.1509
D(QT_CHINA_P_R_MAINLAND(-1))	-0.004062	0.057118	-0.071125	0.9433
C	0.029321	0.020861	1.405562	0.1609
R-squared	0.006833	Mean dependent var		-0.000646
Adjusted R-squared	0.000363	S.D. dependent var		0.023414
S.E. of regression	0.023410	Akaike info criterion		-4.661716
Sum squared resid	0.168238	Schwarz criterion		-4.625556
Log likelihood	725.5660	Hannan-Quinn criter.		-4.647261
F-statistic	1.056151	Durbin-Watson stat		1.996425
Prob(F-statistic)	0.349052			