

# Augmented Dickey-Fuller Unit Root Test on QT\_MOZAMBIQUE

Null Hypothesis: QT_MOZAMBIQUE has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.857986	0.3516
Test critical values:	1% level		-3.467205	
	5% level		-2.877636	
	10% level		-2.575430	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_MOZAMBIQUE)				
Method: Least Squares				
Date: 08/04/19 Time: 16:22				
Sample (adjusted): 2004M03 2018M12				
Included observations: 178 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_MOZAMBIQUE(-1)	-0.019973	0.010750	-1.857986	0.0649
D(QT_MOZAMBIQUE(-1))	0.404156	0.068756	5.878090	0.0000
C	0.077103	0.039902	1.932279	0.0549
R-squared	0.174661	Mean dependent var		0.005635
Adjusted R-squared	0.165229	S.D. dependent var		0.061213
S.E. of regression	0.055928	Akaike info criterion		-2.912796
Sum squared resid	0.547388	Schwarz criterion		-2.859170
Log likelihood	262.2388	Hannan-Quinn criter.		-2.891049
F-statistic	18.51705	Durbin-Watson stat		1.885121
Prob(F-statistic)	0.000000			