

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

Null Hypothesis: QT_SAMOA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.712618	0.4230
Test critical values:	1% level		-3.469933	
	5% level		-2.878829	
	10% level		-2.576067	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_SAMOA)				
Method: Least Squares				
Date: 08/04/19 Time: 16:23				
Sample (adjusted): 2005M03 2018M12				
Included observations: 166 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_SAMOA(-1)	-0.022592	0.013192	-1.712618	0.0887
D(QT_SAMOA(-1))	0.102069	0.077349	1.319590	0.1888
C	0.022499	0.013820	1.627938	0.1055
R-squared	0.026787	Mean dependent var		-0.001126
Adjusted R-squared	0.014845	S.D. dependent var		0.020100
S.E. of regression	0.019950	Akaike info criterion		-4.973256
Sum squared resid	0.064875	Schwarz criterion		-4.917016
Log likelihood	415.7803	Hannan-Quinn criter.		-4.950428
F-statistic	2.243193	Durbin-Watson stat		1.981791
Prob(F-statistic)	0.109385			