

Augmented Dickey-Fuller Unit Root Test on QT_COMOROS

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|---|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: QT_COMOROS has a unit root | | | | |
| Exogenous: Constant | | | | |
| Lag Length: 1 (Fixed) | | | | |
| | | | t-Statistic | Prob.* |
| Augmented Dickey-Fuller test statistic | | | -2.999176 | 0.0411 |
| Test critical values: | 1% level | | -3.552666 | |
| | 5% level | | -2.914517 | |
| | 10% level | | -2.595033 | |
| *Mackinnon (1996) one-sided p-values. | | | | |
| Augmented Dickey-Fuller Test Equation | | | | |
| Dependent Variable: D(QT_COMOROS) | | | | |
| Method: Least Squares | | | | |
| Date: 08/04/19 Time: 17:10 | | | | |
| Sample (adjusted): 2010M03 2014M10 | | | | |
| Included observations: 56 after adjustments | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| QT_COMOROS(-1) | -0.329628 | 0.109906 | -2.999176 | 0.0041 |
| D(QT_COMOROS(-1)) | 0.028282 | 0.135020 | 0.209461 | 0.8349 |
| C | 1.820367 | 0.606642 | 3.000727 | 0.0041 |
| R-squared | 0.158678 | Mean dependent var | | 0.000852 |
| Adjusted R-squared | 0.126930 | S.D. dependent var | | 0.032706 |
| S.E. of regression | 0.030560 | Akaike info criterion | | -4.086161 |
| Sum squared resid | 0.049498 | Schwarz criterion | | -3.977660 |
| Log likelihood | 117.4125 | Hannan-Quinn criter. | | -4.044095 |
| F-statistic | 4.998063 | Durbin-Watson stat | | 1.980526 |
| Prob(F-statistic) | 0.010268 | | | |