

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

Null Hypothesis: QT_ZAMBIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.570098	0.4943
Test critical values:	1% level		-3.493129	
	5% level		-2.888932	
	10% level		-2.581453	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_ZAMBIA)				
Method: Least Squares				
Date: 08/04/19 Time: 16:23				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_ZAMBIA(-1)	-0.042137	0.026837	-1.570098	0.1195
D(QT_ZAMBIA(-1))	0.238457	0.096256	2.477312	0.0149
C	0.070422	0.043371	1.623726	0.1075
R-squared	0.068130	Mean dependent var		0.003422
Adjusted R-squared	0.050036	S.D. dependent var		0.042240
S.E. of regression	0.041169	Akaike info criterion		-3.514353
Sum squared resid	0.174576	Schwarz criterion		-3.438973
Log likelihood	189.2607	Hannan-Quinn criter.		-3.483801
F-statistic	3.765231	Durbin-Watson stat		1.891035
Prob(F-statistic)	0.026412			