

Augmented Dickey-Fuller Unit Root Test on QT_SRI_LANKA

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|---|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: QT_SRI_LANKA has a unit root | | | | |
| Exogenous: Constant | | | | |
| Lag Length: 1 (Fixed) | | | | |
| | | | t-Statistic | Prob.* |
| Augmented Dickey-Fuller test statistic | | | -0.909200 | 0.7819 |
| 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_SRI_LANKA) | | | | |
| Method: Least Squares | | | | |
| Date: 08/04/19 Time: 17:11 | | | | |
| Sample (adjusted): 2010M03 2018M12 | | | | |
| Included observations: 106 after adjustments | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| QT_SRI_LANKA(-1) | -0.028926 | 0.031815 | -0.909200 | 0.3654 |
| D(QT_SRI_LANKA(-1)) | 0.414358 | 0.097058 | 4.269183 | 0.0000 |
| C | 0.143407 | 0.156552 | 0.916038 | 0.3618 |
| R-squared | 0.152635 | Mean dependent var | | 0.001615 |
| Adjusted R-squared | 0.136181 | S.D. dependent var | | 0.014613 |
| S.E. of regression | 0.013582 | Akaike info criterion | | -5.732303 |
| Sum squared resid | 0.018999 | Schwarz criterion | | -5.656923 |
| Log likelihood | 306.8121 | Hannan-Quinn criter. | | -5.701751 |
| F-statistic | 9.276654 | Durbin-Watson stat | | 1.842561 |
| Prob(F-statistic) | 0.000198 | | | |