

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

Null Hypothesis: QT_MAUROITIUS has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.922184	0.3217
Test critical values:	1% level		-3.458470	
	5% level		-2.873809	
	10% level		-2.573384	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_MAUROITIUS)				
Method: Least Squares				
Date: 08/04/19 Time: 17:11				
Sample (adjusted): 1999M09 2018M12				
Included observations: 232 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_MAUROITIUS(-1)	-0.019242	0.010011	-1.922184	0.0558
D(QT_MAUROITIUS(-1))	0.399519	0.060559	6.597177	0.0000
C	0.071083	0.037180	1.911867	0.0571
R-squared	0.165675	Mean dependent var		-0.000571
Adjusted R-squared	0.158389	S.D. dependent var		0.018577
S.E. of regression	0.017042	Akaike info criterion		-5.293395
Sum squared resid	0.066510	Schwarz criterion		-5.248825
Log likelihood	617.0338	Hannan-Quinn criter.		-5.275420
F-statistic	22.73676	Durbin-Watson stat		1.890933
Prob(F-statistic)	0.000000			