

Augmented Dickey-Fuller Unit Root Test on QT_UGANDA

Null Hypothesis: QT_UGANDA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.733545	0.4116
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_UGANDA)				
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_UGANDA(-1)	-0.040997	0.023649	-1.733545	0.0860
D(QT_UGANDA(-1))	0.301017	0.093381	3.223530	0.0017
C	0.316976	0.182066	1.740996	0.0847
R-squared	0.106313	Mean dependent var		0.002052
Adjusted R-squared	0.088960	S.D. dependent var		0.023395
S.E. of regression	0.022331	Akaike info criterion		-4.737825
Sum squared resid	0.051362	Schwarz criterion		-4.662444
Log likelihood	254.1047	Hannan-Quinn criter.		-4.707273
F-statistic	6.126425	Durbin-Watson stat		2.059357
Prob(F-statistic)	0.003062			