

Augmented Dickey-Fuller Unit Root Test on QT_SOUTH_SUDAN

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|---|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: QT_SOUTH_SUDAN has a unit root | | | | |
| Exogenous: Constant | | | | |
| Lag Length: 1 (Fixed) | | | | |
| | | | t-Statistic | Prob.* |
| Augmented Dickey-Fuller test statistic | | | -1.922548 | 0.3205 |
| Test critical values: | 1% level | | -3.516676 | |
| | 5% level | | -2.899115 | |
| | 10% level | | -2.586866 | |
| *MacKinnon (1996) one-sided p-values. | | | | |
| Augmented Dickey-Fuller Test Equation | | | | |
| Dependent Variable: D(QT_SOUTH_SUDAN) | | | | |
| Method: Least Squares | | | | |
| Date: 08/04/19 Time: 17:11 | | | | |
| Sample (adjusted): 2011M09 2018M02 | | | | |
| Included observations: 78 after adjustments | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| QT_SOUTH_SUDAN(-1) | -0.100428 | 0.052237 | -1.922548 | 0.0583 |
| D(QT_SOUTH_SUDAN(-1)) | -0.027114 | 0.116286 | -0.233169 | 0.8163 |
| C | 0.088098 | 0.051100 | 1.724009 | 0.0888 |
| R-squared | 0.052748 | Mean dependent var | | -0.001326 |
| Adjusted R-squared | 0.027488 | S.D. dependent var | | 0.191112 |
| S.E. of regression | 0.188467 | Akaike info criterion | | -0.462083 |
| Sum squared resid | 2.663993 | Schwarz criterion | | -0.371440 |
| Log likelihood | 21.02122 | Hannan-Quinn criter. | | -0.425797 |
| F-statistic | 2.088214 | Durbin-Watson stat | | 1.975520 |
| Prob(F-statistic) | 0.131054 | | | |