

Augmented Dickey-Fuller Unit Root Test on QT_LAO_PEOPLE_S_DEMOCRATIC_REPUBLIC

Null Hypothesis: QT_LAO_PEOPLE_S_DEMOCRATIC_REPUBLIC has a unit root
Exogenous: Constant
Lag Length: 1 (Fixed)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-2.851056	0.0535
Test critical values:		
1% level	-3.469933	
5% level	-2.878829	
10% level	-2.576067	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(QT_LAO_PEOPLE_S_DEMOCRATIC_REPUBLIC)
Method: Least Squares
Date: 08/04/19 Time: 16:22
Sample (adjusted): 2005M03 2018M12
Included observations: 166 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_LAO_PEOPLE_S_DEMOCRATIC_R	-0.009066	0.003180	-2.851056	0.0049
D(QT_LAO_PEOPLE_S_DEMOCRATIC_	0.407987	0.070228	5.809458	0.0000
C	0.082219	0.029384	2.798074	0.0058
R-squared	0.247823	Mean dependent var	-0.002848	
Adjusted R-squared	0.238594	S.D. dependent var	0.008188	
S.E. of regression	0.007145	Akaike info criterion	-7.026948	
Sum squared resid	0.008321	Schwarz criterion	-6.970708	
Log likelihood	586.2367	Hannan-Quinn criter.	-7.004120	
F-statistic	26.85218	Durbin-Watson stat	2.034240	
Prob(F-statistic)	0.000000			