

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

Null Hypothesis: QT_CAMBODIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.149596	0.2261
Test critical values:	1% level		-3.494378	
	5% level		-2.889474	
	10% level		-2.581741	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_CAMBODIA)				
Method: Least Squares				
Date: 07/23/19 Time: 22:18				
Sample (adjusted): 2010M03 2018M10				
Included observations: 104 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_CAMBODIA(-1)	-0.028644	0.013325	-2.149596	0.0340
D(QT_CAMBODIA(-1))	0.283364	0.093132	3.042601	0.0030
C	0.226436	0.105791	2.140412	0.0347
R-squared	0.128304	Mean dependent var		-0.001351
Adjusted R-squared	0.111043	S.D. dependent var		0.006056
S.E. of regression	0.005710	Akaike info criterion		-7.464794
Sum squared resid	0.003293	Schwarz criterion		-7.388514
Log likelihood	391.1693	Hannan-Quinn criter.		-7.433891
F-statistic	7.433052	Durbin-Watson stat		1.930250
Prob(F-statistic)	0.000974			