

Augmented Dickey-Fuller Unit Root Test on QT_INDIA

Null Hypothesis: QT_INDIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.211007	0.6706
Test critical values:	1% level		-3.451283	
	5% level		-2.870651	
	10% level		-2.571695	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_INDIA)				
Method: Least Squares				
Date: 07/21/19 Time: 00:20				
Sample (adjusted): 1993M03 2018M12				
Included observations: 310 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_INDIA(-1)	-0.009267	0.007652	-1.211007	0.2268
D(QT_INDIA(-1))	0.163095	0.056443	2.889544	0.0041
C	0.040374	0.033804	1.194348	0.2333
R-squared	0.029489	Mean dependent var		-0.000630
Adjusted R-squared	0.023166	S.D. dependent var		0.020044
S.E. of regression	0.019810	Akaike info criterion		-4.995612
Sum squared resid	0.120480	Schwarz criterion		-4.959452
Log likelihood	777.3199	Hannan-Quinn criter.		-4.981157
F-statistic	4.664062	Durbin-Watson stat		1.731612
Prob(F-statistic)	0.010106			