

Augmented Dickey-Fuller Unit Root Test on QT_TANZANIA

Null Hypothesis: QT_TANZANIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.660588	0.4483
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_TANZANIA)				
Method: Least Squares				
Date: 08/04/19 Time: 16:23				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_TANZANIA(-1)	-0.026537	0.015981	-1.660588	0.0998
D(QT_TANZANIA(-1))	0.527402	0.084234	6.261154	0.0000
C	0.204317	0.122820	1.663547	0.0992
R-squared	0.280040	Mean dependent var		0.000778
Adjusted R-squared	0.266060	S.D. dependent var		0.015009
S.E. of regression	0.012858	Akaike info criterion		-5.841754
Sum squared resid	0.017030	Schwarz criterion		-5.766373
Log likelihood	312.6130	Hannan-Quinn criter.		-5.811202
F-statistic	20.03172	Durbin-Watson stat		1.906464
Prob(F-statistic)	0.000000			