

Augmented Dickey-Fuller Unit Root Test on QT_TONGA

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|--|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: QT_TONGA has a unit root | | | | |
| Exogenous: Constant | | | | |
| Lag Length: 1 (Fixed) | | | | |
| | | | t-Statistic | Prob.* |
| Augmented Dickey-Fuller test statistic | | | -1.609331 | 0.4755 |
| Test critical values: | 1% level | | -3.470679 | |
| | 5% level | | -2.879155 | |
| | 10% level | | -2.576241 | |
| *Mackinnon (1996) one-sided p-values. | | | | |
| Augmented Dickey-Fuller Test Equation | | | | |
| Dependent Variable: D(QT_TONGA) | | | | |
| Method: Least Squares | | | | |
| Date: 07/23/19 Time: 22:18 | | | | |
| Sample (adjusted): 2005M03 2018M09 | | | | |
| Included observations: 163 after adjustments | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| QT_TONGA(-1) | -0.021261 | 0.013211 | -1.609331 | 0.1095 |
| D(QT_TONGA(-1)) | 0.282063 | 0.075565 | 3.732709 | 0.0003 |
| C | 0.014609 | 0.009384 | 1.556872 | 0.1215 |
| R-squared | 0.089658 | Mean dependent var | | -0.000453 |
| Adjusted R-squared | 0.078279 | S.D. dependent var | | 0.018992 |
| S.E. of regression | 0.018234 | Akaike info criterion | | -5.152834 |
| Sum squared resid | 0.053196 | Schwarz criterion | | -5.095894 |
| Log likelihood | 422.9560 | Hannan-Quinn criter. | | -5.129717 |
| F-statistic | 7.879052 | Durbin-Watson stat | | 1.964018 |
| Prob(F-statistic) | 0.000545 | | | |