

Augmented Dickey-Fuller Unit Root Test on QT_CHINA_P_R_MACAO

Null Hypothesis: QT_CHINA_P_R_MACAO has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			0.718027	0.9923
Test critical values:	1% level		-3.458470	
	5% level		-2.873809	
	10% level		-2.573384	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_CHINA_P_R_MACAO)				
Method: Least Squares				
Date: 08/04/19 Time: 17:10				
Sample (adjusted): 1999M09 2018M12				
Included observations: 232 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_CHINA_P_R_MACAO(-1)	0.002340	0.003259	0.718027	0.4735
D(QT_CHINA_P_R_MACAO(-1))	0.283804	0.063590	4.462998	0.0000
C	-0.005790	0.007421	-0.780186	0.4361
R-squared	0.085890	Mean dependent var		-0.000631
Adjusted R-squared	0.077907	S.D. dependent var		0.005719
S.E. of regression	0.005492	Akaike info criterion		-7.558275
Sum squared resid	0.006907	Schwarz criterion		-7.513705
Log likelihood	879.7599	Hannan-Quinn criter.		-7.540301
F-statistic	10.75851	Durbin-Watson stat		2.060731
Prob(F-statistic)	0.000034			