

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

Null Hypothesis: QT_ANGOLA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.775212	0.0637
Test critical values:	1% level		-3.462737	
	5% level		-2.875680	
	10% level		-2.574385	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_ANGOLA)				
Method: Least Squares				
Date: 08/04/19 Time: 17:10				
Sample (adjusted): 2002M03 2018M12				
Included observations: 202 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_ANGOLA(-1)	-0.012311	0.004436	-2.775212	0.0060
D(QT_ANGOLA(-1))	0.314391	0.066336	4.739340	0.0000
C	0.059037	0.022403	2.635259	0.0091
R-squared	0.152205	Mean dependent var	-0.004503	
Adjusted R-squared	0.143685	S.D. dependent var	0.024329	
S.E. of regression	0.022513	Akaike info criterion	-4.734701	
Sum squared resid	0.100861	Schwarz criterion	-4.685569	
Log likelihood	481.2048	Hannan-Quinn criter.	-4.714822	
F-statistic	17.86332	Durbin-Watson stat	2.003962	
Prob(F-statistic)	0.000000			