

# Augmented Dickey-Fuller Unit Root Test on QT\_TIMOR\_LESTE\_DEM\_REP\_OF

Null Hypothesis: QT\_TIMOR\_LESTE\_DEM\_REP\_OF has a unit root  
Exogenous: Constant  
Lag Length: 1 (Fixed)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-2.389020	0.1475
Test critical values:		
1% level	-3.499910	
5% level	-2.891871	
10% level	-2.583017	

\*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation  
Dependent Variable: D(QT\_TIMOR\_LESTE\_DEM\_REP\_OF)  
Method: Least Squares  
Date: 08/04/19 Time: 16:23  
Sample (adjusted): 2010M03 2018M02  
Included observations: 96 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_TIMOR_LESTE_DEM_REP_OF(-1)	-0.020155	0.008436	-2.389020	0.0189
D(QT_TIMOR_LESTE_DEM_REP_OF(-1))	0.467331	0.088507	5.280134	0.0000
C	0.000932	0.001181	0.789780	0.4317

R-squared	0.314991	Mean dependent var	-0.002571
Adjusted R-squared	0.300260	S.D. dependent var	0.008835
S.E. of regression	0.007390	Akaike info criterion	-6.946539
Sum squared resid	0.005079	Schwarz criterion	-6.866403
Log likelihood	336.4339	Hannan-Quinn criter.	-6.914147
F-statistic	21.38232	Durbin-Watson stat	1.778827
Prob(F-statistic)	0.000000		