

Augmented Dickey-Fuller Unit Root Test on QT_NEPAL

Null Hypothesis: QT_NEPAL has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.838995	0.3606
Test critical values:	1% level		-3.472259	
	5% level		-2.879846	
	10% level		-2.576610	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_NEPAL)				
Method: Least Squares				
Date: 07/23/19 Time: 22:18				
Sample (adjusted): 2005M10 2018M10				
Included observations: 157 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_NEPAL(-1)	-0.037757	0.020531	-1.838995	0.0678
D(QT_NEPAL(-1))	-0.019650	0.080392	-0.244424	0.8072
C	0.177288	0.097028	1.827186	0.0696
R-squared	0.022786	Mean dependent var		-0.001067
Adjusted R-squared	0.010094	S.D. dependent var		0.024705
S.E. of regression	0.024580	Akaike info criterion		-4.554880
Sum squared resid	0.093040	Schwarz criterion		-4.496481
Log likelihood	360.5581	Hannan-Quinn criter.		-4.531162
F-statistic	1.795399	Durbin-Watson stat		2.000231
Prob(F-statistic)	0.169519			