

Augmented Dickey-Fuller Unit Root Test on QT_LESOTHO

Null Hypothesis: QT_LESOTHO has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.808141	0.3756
Test critical values:	1% level		-3.469933	
	5% level		-2.878829	
	10% level		-2.576067	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_LESOTHO)				
Method: Least Squares				
Date: 07/23/19 Time: 22:18				
Sample (adjusted): 2005M03 2018M12				
Included observations: 166 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_LESOTHO(-1)	-0.031466	0.017403	-1.808141	0.0724
D(QT_LESOTHO(-1))	0.245619	0.075904	3.235933	0.0015
C	0.070161	0.038007	1.846018	0.0667
R-squared	0.071505	Mean dependent var		0.002145
Adjusted R-squared	0.060113	S.D. dependent var		0.036954
S.E. of regression	0.035826	Akaike info criterion		-3.802390
Sum squared resid	0.209209	Schwarz criterion		-3.746149
Log likelihood	318.5984	Hannan-Quinn criter.		-3.779561
F-statistic	6.276470	Durbin-Watson stat		1.914975
Prob(F-statistic)	0.002366			