

# Augmented Dickey-Fuller Unit Root Test on QT\_FRENCH\_TERRITORIES\_NEW\_CALEDONIA

Null Hypothesis: QT\_FRENCH\_TERRITORIES\_NEW\_CALEDONIA has a unit root  
Exogenous: Constant  
Lag Length: 1 (Fixed)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-0.583158	0.8678
Test critical values:		
1% level	-3.511262	
5% level	-2.896779	
10% level	-2.585626	

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

Augmented Dickey-Fuller Test Equation  
Dependent Variable: D(QT\_FRENCH\_TERRITORIES\_NEW\_CALEDONIA)  
Method: Least Squares  
Date: 08/04/19 Time: 17:10  
Sample (adjusted): 2010M03 2017M01  
Included observations: 83 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_FRENCH_TERRITORIES_NEW_CAL	-0.014256	0.024446	-0.583158	0.5614
D(QT_FRENCH_TERRITORIES_NEW_C	0.179937	0.109262	1.646840	0.1035
C	0.067866	0.111720	0.607463	0.5453
R-squared	0.033924	Mean dependent var		0.003402
Adjusted R-squared	0.009772	S.D. dependent var		0.021194
S.E. of regression	0.021090	Akaike info criterion		-4.844515
Sum squared resid	0.035585	Schwarz criterion		-4.757087
Log likelihood	204.0474	Hannan-Quinn criter.		-4.809391
F-statistic	1.404600	Durbin-Watson stat		2.004140
Prob(F-statistic)	0.251452			