

Augmented Dickey-Fuller Unit Root Test on QT_MALAWI

Null Hypothesis: QT_MALAWI has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.373415	0.1517
Test critical values:	1% level		-3.493129	
	5% level		-2.888932	
	10% level		-2.581453	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_MALAWI)				
Method: Least Squares				
Date: 08/04/19 Time: 17:11				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_MALAWI(-1)	-0.057118	0.024066	-2.373415	0.0195
D(QT_MALAWI(-1))	0.322184	0.091609	3.516957	0.0007
C	0.381218	0.159592	2.388696	0.0187
R-squared	0.140756	Mean dependent var		0.003808
Adjusted R-squared	0.124071	S.D. dependent var		0.054567
S.E. of regression	0.051070	Akaike info criterion		-3.083362
Sum squared resid	0.268635	Schwarz criterion		-3.007981
Log likelihood	166.4182	Hannan-Quinn criter.		-3.052810
F-statistic	8.436383	Durbin-Watson stat		1.987070
Prob(F-statistic)	0.000405			