

Augmented Dickey-Fuller Unit Root Test on QT_VIETNAM

Null Hypothesis: QT_VIETNAM has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.979829	0.2953
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_VIETNAM)				
Method: Least Squares				
Date: 08/04/19 Time: 16:23				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_VIETNAM(-1)	-0.029498	0.014899	-1.979829	0.0504
D(QT_VIETNAM(-1))	0.230356	0.094063	2.448950	0.0160
C	0.297013	0.150521	1.973228	0.0511
R-squared	0.090822	Mean dependent var		-0.001309
Adjusted R-squared	0.073168	S.D. dependent var		0.008493
S.E. of regression	0.008177	Akaike info criterion		-6.747198
Sum squared resid	0.006886	Schwarz criterion		-6.671818
Log likelihood	360.6015	Hannan-Quinn criter.		-6.716646
F-statistic	5.144569	Durbin-Watson stat		1.862004
Prob(F-statistic)	0.007420			