

Augmented Dickey-Fuller Unit Root Test on QT_LESOTHO

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|--|-------------|-----------------------|-------------|-----------|
| 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: 08/04/19 Time: 16:22 | | | | |
| 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 | | | |