

Augmented Dickey-Fuller Unit Root Test on QT_SRI_LANKA

Null Hypothesis: QT_SRI_LANKA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.909200	0.7819
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_SRI_LANKA)				
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_SRI_LANKA(-1)	-0.028926	0.031815	-0.909200	0.3654
D(QT_SRI_LANKA(-1))	0.414358	0.097058	4.269183	0.0000
C	0.143407	0.156552	0.916038	0.3618
R-squared	0.152635	Mean dependent var		0.001615
Adjusted R-squared	0.136181	S.D. dependent var		0.014613
S.E. of regression	0.013582	Akaike info criterion		-5.732303
Sum squared resid	0.018999	Schwarz criterion		-5.656923
Log likelihood	306.8121	Hannan-Quinn criter.		-5.701751
F-statistic	9.276654	Durbin-Watson stat		1.842561
Prob(F-statistic)	0.000198			