

# Augmented Dickey-Fuller Unit Root Test on QT\_SEYCHELLES

Null Hypothesis: QT\_SEYCHELLES has a unit root  
Exogenous: Constant  
Lag Length: 1 (Fixed)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.108836	0.0013
Test critical values:		
1% level	-3.476805	
5% level	-2.881830	
10% level	-2.577668	

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

Augmented Dickey-Fuller Test Equation  
Dependent Variable: D(QT\_SEYCHELLES)  
Method: Least Squares  
Date: 08/04/19 Time: 16:23  
Sample (adjusted): 2007M03 2018M12  
Included observations: 142 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_SEYCHELLES(-1)	-0.170068	0.041391	-4.108836	0.0001
D(QT_SEYCHELLES(-1))	0.250147	0.080884	3.092656	0.0024
C	0.450983	0.109558	4.116369	0.0001

R-squared	0.135524	Mean dependent var	0.001289
Adjusted R-squared	0.123086	S.D. dependent var	0.042017
S.E. of regression	0.039347	Akaike info criterion	-3.611917
Sum squared resid	0.215193	Schwarz criterion	-3.549470
Log likelihood	259.4461	Hannan-Quinn criter.	-3.586541
F-statistic	10.89555	Durbin-Watson stat	2.044231
Prob(F-statistic)	0.000040		