

Augmented Dickey-Fuller Unit Root Test on QT_GHANA

Null Hypothesis: QT_GHANA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.078824	0.7221
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_GHANA)				
Method: Least Squares				
Date: 08/04/19 Time: 17:10				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_GHANA(-1)	-0.017393	0.016122	-1.078824	0.2832
D(QT_GHANA(-1))	-0.061535	0.097977	-0.628058	0.5314
C	0.016711	0.012514	1.335400	0.1847
R-squared	0.015768	Mean dependent var		0.003337
Adjusted R-squared	-0.003344	S.D. dependent var		0.029105
S.E. of regression	0.029154	Akaike info criterion		-4.204570
Sum squared resid	0.087544	Schwarz criterion		-4.129189
Log likelihood	225.8422	Hannan-Quinn criter.		-4.174018
F-statistic	0.825036	Durbin-Watson stat		1.965296
Prob(F-statistic)	0.441094			