Augmented Dickey-Fuller Unit Root Test on QT_SINGAPORE

Null Hypothesis: QT_SINGAPORE has a unit root
Exogenous: Constant
Lag Length: 1 (Fixed)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.588724	0.4861
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_SINGAPORE)
Method: Least Squares
Date: 08/04/19   Time: 16:23
Sample (adjusted): 2005M03 2018M12
Included observations: 166 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_SINGAPORE(-1)	-0.014574	0.009173	-1.588724	0.1141
D(QT_SINGAPORE(-1))	0.200135	0.076284	2.623554	0.0095
C	0.005714	0.004261	1.340903	0.1818

R-squared	0.054605	Mean dependent var	-0.001045
Adjusted R-squared	0.043005	S.D. dependent var	0.013796
S.E. of regression	0.013496	Akaike info criterion	-5.754997
Sum squared resid	0.029687	Schwarz criterion	-5.698757
Log likelihood	480.6648	Hannan-Quinn criter.	-5.732169
F-statistic	4.707359	Durbin-Watson stat	1.964488
Prob(F-statistic)	0.010292		