

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

Null Hypothesis: QT_INDIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.356889	0.6043
Test critical values:	1% level		-3.439384	
	5% level		-2.865417	
	10% level		-2.568891	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_INDIA)				
Method: Least Squares				
Date: 08/04/19 Time: 17:10				
Sample (adjusted): 1960M03 2018M12				
Included observations: 706 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_INDIA(-1)	-0.003563	0.002626	-1.356889	0.1753
D(QT_INDIA(-1))	0.093571	0.037525	2.493560	0.0129
C	0.015367	0.010784	1.425005	0.1546
R-squared	0.011138	Mean dependent var		0.000873
Adjusted R-squared	0.008324	S.D. dependent var		0.024864
S.E. of regression	0.024761	Akaike info criterion		-4.554880
Sum squared resid	0.431003	Schwarz criterion		-4.535505
Log likelihood	1610.873	Hannan-Quinn criter.		-4.547393
F-statistic	3.959010	Durbin-Watson stat		2.002894
Prob(F-statistic)	0.019509			