Augmented Dickey-Fuller Unit Root Test on QT_CHINA_P_R_HONG_KONG

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-0.744464	0.8314
Test critical values:	1% level	-3.469214	
	5% level	-2.878515	
	10% level	-2.575899	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(QT_CHINA_P_R_HONG_KONG)
Method: Least Squares
Date: 08/04/19   Time: 16:22
Sample (adjusted): 2004M12 2018M12
Included observations: 169 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_CHINA_P_R_HONG_KONG(-1)	-0.009566	0.012849	-0.744464	0.4576
D(QT_CHINA_P_R_HONG_KONG(-1))	0.058340	0.077953	0.748399	0.4553
C	0.020424	0.028337	0.720779	0.4721

R-squared	0.006029	Mean dependent var	-0.000698
Adjusted R-squared	-0.005946	S.D. dependent var	0.009913
S.E. of regression	0.009943	Akaike info criterion	-6.366334
Sum squared resid	0.016411	Schwarz criterion	-6.310773
Log likelihood	540.9552	Hannan-Quinn criter.	-6.343786
F-statistic	0.503447	Durbin-Watson stat	1.989592
Prob(F-statistic)	0.605363		