

Augmented Dickey-Fuller Unit Root Test on QT_TANZANIA

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|--|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: QT_TANZANIA has a unit root | | | | |
| Exogenous: Constant | | | | |
| Lag Length: 1 (Fixed) | | | | |
| | | | t-Statistic | Prob.* |
| Augmented Dickey-Fuller test statistic | | | -1.660588 | 0.4483 |
| 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_TANZANIA) | | | | |
| Method: Least Squares | | | | |
| Date: 07/23/19 Time: 22:18 | | | | |
| Sample (adjusted): 2010M03 2018M12 | | | | |
| Included observations: 106 after adjustments | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| QT_TANZANIA(-1) | -0.026537 | 0.015981 | -1.660588 | 0.0998 |
| D(QT_TANZANIA(-1)) | 0.527402 | 0.084234 | 6.261154 | 0.0000 |
| C | 0.204317 | 0.122820 | 1.663547 | 0.0992 |
| R-squared | 0.280040 | Mean dependent var | | 0.000778 |
| Adjusted R-squared | 0.266060 | S.D. dependent var | | 0.015009 |
| S.E. of regression | 0.012858 | Akaike info criterion | | -5.841754 |
| Sum squared resid | 0.017030 | Schwarz criterion | | -5.766373 |
| Log likelihood | 312.6130 | Hannan-Quinn criter. | | -5.811202 |
| F-statistic | 20.03172 | Durbin-Watson stat | | 1.906464 |
| Prob(F-statistic) | 0.000000 | | | |