Augmented Dickey-Fuller Unit Root Test on QT_KENYA

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.041590	0.2689
Test critical values:	1% level	-3.487046	
	5% level	-2.886290	
	10% level	-2.580046	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(QT_KENYA)
Method: Least Squares
Date: 07/23/19   Time: 22:18
Sample (adjusted): 2009M04 2018M12
Included observations: 117 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_KENYA(-1)	-0.042612	0.020872	-2.041590	0.0435
D(QT_KENYA(-1))	0.338895	0.087472	3.874319	0.0002
C	0.178108	0.087955	2.024993	0.0452

R-squared	0.135842	Mean dependent var	-0.002065
Adjusted R-squared	0.120681	S.D. dependent var	0.017781
S.E. of regression	0.016674	Akaike info criterion	-5.324621
Sum squared resid	0.031695	Schwarz criterion	-5.253796
Log likelihood	314.4903	Hannan-Quinn criter.	-5.295867
F-statistic	8.960142	Durbin-Watson stat	1.899789
Prob(F-statistic)	0.000243		