

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

Null Hypothesis: QT_THAILAND has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.581746	0.4884
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_THAILAND)				
Method: Least Squares				
Date: 08/04/19 Time: 16:23				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_THAILAND(-1)	-0.030533	0.019304	-1.581746	0.1168
D(QT_THAILAND(-1))	0.382850	0.091204	4.197725	0.0001
C	0.109070	0.068932	1.582279	0.1167
R-squared	0.154846	Mean dependent var		9.60E-05
Adjusted R-squared	0.138436	S.D. dependent var		0.012784
S.E. of regression	0.011866	Akaike info criterion		-6.002368
Sum squared resid	0.014503	Schwarz criterion		-5.926988
Log likelihood	321.1255	Hannan-Quinn criter.		-5.971816
F-statistic	9.435668	Durbin-Watson stat		1.873595
Prob(F-statistic)	0.000173			