

# 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: 07/23/19 Time: 22:18				
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			