

Augmented Dickey-Fuller Unit Root Test on QT_SOUTH_AFRICA

Null Hypothesis: QT_SOUTH_AFRICA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.775774	0.3927
Test critical values:	1% level		-3.439384	
	5% level		-2.865417	
	10% level		-2.568891	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_SOUTH_AFRICA)				
Method: Least Squares				
Date: 08/04/19 Time: 17:11				
Sample (adjusted): 1960M03 2018M12				
Included observations: 706 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_SOUTH_AFRICA(-1)	-0.007612	0.004287	-1.775774	0.0762
D(QT_SOUTH_AFRICA(-1))	0.278013	0.036299	7.659042	0.0000
C	0.017737	0.009673	1.833560	0.0671
R-squared	0.078795	Mean dependent var		0.000933
Adjusted R-squared	0.076175	S.D. dependent var		0.031434
S.E. of regression	0.030213	Akaike info criterion		-4.156874
Sum squared resid	0.641700	Schwarz criterion		-4.137499
Log likelihood	1470.377	Hannan-Quinn criter.		-4.149387
F-statistic	30.06560	Durbin-Watson stat		1.986963
Prob(F-statistic)	0.000000			