

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

Null Hypothesis: QT\_MOZAMBIQUE has a unit root  
Exogenous: Constant  
Lag Length: 1 (Fixed)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.857986	0.3516
Test critical values: 1% level	-3.467205	
5% level	-2.877636	
10% level	-2.575430	

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

Augmented Dickey-Fuller Test Equation  
Dependent Variable: D(QT\_MOZAMBIQUE)  
Method: Least Squares  
Date: 07/23/19 Time: 22:18  
Sample (adjusted): 2004M03 2018M12  
Included observations: 178 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_MOZAMBIQUE(-1)	-0.019973	0.010750	-1.857986	0.0649
D(QT_MOZAMBIQUE(-1))	0.404156	0.068756	5.878090	0.0000
C	0.077103	0.039902	1.932279	0.0549

R-squared	0.174661	Mean dependent var	0.005635
Adjusted R-squared	0.165229	S.D. dependent var	0.061213
S.E. of regression	0.055928	Akaike info criterion	-2.912796
Sum squared resid	0.547388	Schwarz criterion	-2.859170
Log likelihood	262.2388	Hannan-Quinn criter.	-2.891049
F-statistic	18.51705	Durbin-Watson stat	1.885121
Prob(F-statistic)	0.000000		