

Augmented Dickey-Fuller Unit Root Test on QT_CHAD

Null Hypothesis: QT_CHAD has a unit root Exogenous: Constant Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.201527	0.6700
Test critical values:	1% level		-3.520307	
	5% level		-2.900670	
	10% level		-2.587691	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation Dependent Variable: D(QT_CHAD) Method: Least Squares Date: 08/04/19 Time: 17:10 Sample (adjusted): 2010M03 2017M04 Included observations: 75 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_CHAD(-1)	-0.041759	0.034755	-1.201527	0.2335
D(QT_CHAD(-1))	0.007176	0.117170	0.061240	0.9513
C	0.255931	0.211180	1.211909	0.2295
R-squared	0.019885	Mean dependent var		0.002183
Adjusted R-squared	-0.007340	S.D. dependent var		0.028619
S.E. of regression	0.028724	Akaike info criterion		-4.223024
Sum squared resid	0.059403	Schwarz criterion		-4.130324
Log likelihood	161.3634	Hannan-Quinn criter.		-4.186010
F-statistic	0.730388	Durbin-Watson stat		2.035832
Prob(F-statistic)	0.485256			