

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

Null Hypothesis: QT_PHILIPPINES has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.060574	0.7291
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_PHILIPPINES)				
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_PHILIPPINES(-1)	-0.020523	0.019350	-1.060574	0.2914
D(QT_PHILIPPINES(-1))	0.190455	0.097109	1.961240	0.0526
C	0.079224	0.074573	1.062367	0.2906
R-squared	0.042259	Mean dependent var		0.000172
Adjusted R-squared	0.023662	S.D. dependent var		0.011405
S.E. of regression	0.011269	Akaike info criterion		-6.105637
Sum squared resid	0.013080	Schwarz criterion		-6.030257
Log likelihood	326.5988	Hannan-Quinn criter.		-6.075085
F-statistic	2.272379	Durbin-Watson stat		1.976514
Prob(F-statistic)	0.108211			