

Augmented Dickey-Fuller Unit Root Test on QT_MALI

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|--|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: QT_MALI has a unit root | | | | |
| Exogenous: Constant | | | | |
| Lag Length: 1 (Fixed) | | | | |
| | | | t-Statistic | Prob.* |
| Augmented Dickey-Fuller test statistic | | | -0.905514 | 0.7831 |
| 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_MALI) | | | | |
| Method: Least Squares | | | | |
| Date: 08/04/19 Time: 17:11 | | | | |
| Sample (adjusted): 2010M03 2018M12 | | | | |
| Included observations: 106 after adjustments | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| QT_MALI(-1) | -0.019223 | 0.021229 | -0.905514 | 0.3673 |
| D(QT_MALI(-1)) | 0.235393 | 0.095736 | 2.458786 | 0.0156 |
| C | 0.122193 | 0.132569 | 0.921735 | 0.3588 |
| R-squared | 0.058012 | Mean dependent var | | 0.002869 |
| Adjusted R-squared | 0.039721 | S.D. dependent var | | 0.023473 |
| S.E. of regression | 0.023003 | Akaike info criterion | | -4.678530 |
| Sum squared resid | 0.054499 | Schwarz criterion | | -4.603150 |
| Log likelihood | 250.9621 | Hannan-Quinn criter. | | -4.647978 |
| F-statistic | 3.171628 | Durbin-Watson stat | | 2.047410 |
| Prob(F-statistic) | 0.046061 | | | |