

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

Null Hypothesis: QT_KIRIBATI has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.794925	0.3815
Test critical values:	1% level		-3.486551	
	5% level		-2.886074	
	10% level		-2.579931	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_KIRIBATI)				
Method: Least Squares				
Date: 08/04/19 Time: 16:22				
Sample (adjusted): 2006M03 2015M12				
Included observations: 118 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_KIRIBATI(-1)	-0.037669	0.020986	-1.794925	0.0753
D(QT_KIRIBATI(-1))	0.279163	0.089516	3.118597	0.0023
C	-0.001481	0.003106	-0.476993	0.6343
R-squared	0.093019	Mean dependent var		-0.000225
Adjusted R-squared	0.077245	S.D. dependent var		0.034220
S.E. of regression	0.032872	Akaike info criterion		-3.967300
Sum squared resid	0.124265	Schwarz criterion		-3.896859
Log likelihood	237.0707	Hannan-Quinn criter.		-3.938699
F-statistic	5.897134	Durbin-Watson stat		1.939974
Prob(F-statistic)	0.003647			