

Augmented Dickey-Fuller Unit Root Test on QT_SOUTH_AFRICA

Null Hypothesis: QT_SOUTH_AFRICA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.162127	0.2208
Test critical values:	1% level		-3.451283	
	5% level		-2.870651	
	10% level		-2.571695	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_SOUTH_AFRICA)				
Method: Least Squares				
Date: 07/21/19 Time: 00:20				
Sample (adjusted): 1993M03 2018M12				
Included observations: 310 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_SOUTH_AFRICA(-1)	-0.020142	0.009316	-2.162127	0.0314
D(QT_SOUTH_AFRICA(-1))	0.272373	0.054740	4.975769	0.0000
C	0.051101	0.023074	2.214617	0.0275
R-squared	0.083857	Mean dependent var		0.001903
Adjusted R-squared	0.077889	S.D. dependent var		0.035561
S.E. of regression	0.034148	Akaike info criterion		-3.906589
Sum squared resid	0.357991	Schwarz criterion		-3.870428
Log likelihood	608.5213	Hannan-Quinn criter.		-3.892133
F-statistic	14.05032	Durbin-Watson stat		1.946570
Prob(F-statistic)	0.000001			