

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

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: 16:22 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			