

Augmented Dickey-Fuller Unit Root Test on QT_FIJI

Null Hypothesis: QT_FIJI has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.916764	0.0461
Test critical values:	1% level		-3.481217	
	5% level		-2.883753	
	10% level		-2.578694	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_FIJI)				
Method: Least Squares				
Date: 08/04/19 Time: 17:10				
Sample (adjusted): 2008M03 2018M12				
Included observations: 130 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_FIJI(-1)	-0.071444	0.024494	-2.916764	0.0042
D(QT_FIJI(-1))	0.317126	0.082353	3.850821	0.0002
C	0.048902	0.016526	2.959156	0.0037
R-squared	0.143209	Mean dependent var		0.001286
Adjusted R-squared	0.129716	S.D. dependent var		0.020017
S.E. of regression	0.018674	Akaike info criterion		-5.100598
Sum squared resid	0.044286	Schwarz criterion		-5.034424
Log likelihood	334.5389	Hannan-Quinn criter.		-5.073709
F-statistic	10.61376	Durbin-Watson stat		2.070203
Prob(F-statistic)	0.000055			