

Augmented Dickey-Fuller Unit Root Test on QT_RWANDA

Null Hypothesis: QT_RWANDA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.570613	0.1010
Test critical values:	1% level		-3.467205	
	5% level		-2.877636	
	10% level		-2.575430	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_RWANDA)				
Method: Least Squares				
Date: 07/23/19 Time: 22:18				
Sample (adjusted): 2004M03 2018M12				
Included observations: 178 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_RWANDA(-1)	-0.021820	0.008488	-2.570613	0.0110
D(QT_RWANDA(-1))	0.359311	0.069145	5.196496	0.0000
C	0.144407	0.056464	2.557486	0.0114
R-squared	0.173204	Mean dependent var		-0.001208
Adjusted R-squared	0.163755	S.D. dependent var		0.014149
S.E. of regression	0.012938	Akaike info criterion		-5.840533
Sum squared resid	0.029295	Schwarz criterion		-5.786907
Log likelihood	522.8074	Hannan-Quinn criter.		-5.818786
F-statistic	18.33023	Durbin-Watson stat		1.860909
Prob(F-statistic)	0.000000			