Augmented Dickey-Fuller Unit Root Test on QT_CHINA_P_R_MACAO

Null Hypothesis: QT_CHINA_P_R_MACAO has a unit root
Exogenous: Constant
Lag Length: 1 (Fixed)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		0.718027	0.9923
Test critical values:	1% level	-3.458470	
	5% level	-2.873809	
	10% level	-2.573384	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(QT_CHINA_P_R_MACAO)
Method: Least Squares
Date: 07/23/19   Time: 22:18
Sample (adjusted): 1999M09 2018M12
Included observations: 232 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_CHINA_P_R_MACAO(-1)	0.002340	0.003259	0.718027	0.4735
D(QT_CHINA_P_R_MACAO(-1))	0.283804	0.063590	4.462998	0.0000
C	-0.005790	0.007421	-0.780186	0.4361

R-squared	0.085890	Mean dependent var	-0.000631
Adjusted R-squared	0.077907	S.D. dependent var	0.005719
S.E. of regression	0.005492	Akaike info criterion	-7.558275
Sum squared resid	0.006907	Schwarz criterion	-7.513705
Log likelihood	879.7599	Hannan-Quinn criter.	-7.540301
F-statistic	10.75851	Durbin-Watson stat	2.060731
Prob(F-statistic)	0.000034		