

Augmented Dickey-Fuller Unit Root Test on QT_TONGA

Null Hypothesis: QT_TONGA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.609331	0.4755
Test critical values:	1% level		-3.470679	
	5% level		-2.879155	
	10% level		-2.576241	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_TONGA)				
Method: Least Squares				
Date: 08/04/19 Time: 17:11				
Sample (adjusted): 2005M03 2018M09				
Included observations: 163 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_TONGA(-1)	-0.021261	0.013211	-1.609331	0.1095
D(QT_TONGA(-1))	0.282063	0.075565	3.732709	0.0003
C	0.014609	0.009384	1.556872	0.1215
R-squared	0.089658	Mean dependent var		-0.000453
Adjusted R-squared	0.078279	S.D. dependent var		0.018992
S.E. of regression	0.018234	Akaike info criterion		-5.152834
Sum squared resid	0.053196	Schwarz criterion		-5.095894
Log likelihood	422.9560	Hannan-Quinn criter.		-5.129717
F-statistic	7.879052	Durbin-Watson stat		1.964018
Prob(F-statistic)	0.000545			