

# Augmented Dickey-Fuller Unit Root Test on QT\_BAHRAIN\_KINGDOM\_OF

Null Hypothesis: QT_BAHRAIN_KINGDOM_OF has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.532837	0.5132
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_BAHRAIN_KINGDOM_OF)				
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_BAHRAIN_KINGDOM_OF(-1)	-0.046017	0.030021	-1.532837	0.1284
D(QT_BAHRAIN_KINGDOM_OF(-1))	0.015532	0.098629	0.157475	0.8752
C	-0.049951	0.032539	-1.535124	0.1278
R-squared	0.022367	Mean dependent var		-8.55E-05
Adjusted R-squared	0.003383	S.D. dependent var		0.007323
S.E. of regression	0.007311	Akaike info criterion		-6.970954
Sum squared resid	0.005506	Schwarz criterion		-6.895574
Log likelihood	372.4606	Hannan-Quinn criter.		-6.940402
F-statistic	1.178233	Durbin-Watson stat		1.992061
Prob(F-statistic)	0.311936			