

Augmented Dickey-Fuller Unit Root Test on QT_TUNISIA

Null Hypothesis: QT_TUNISIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			0.508176	0.9866
Test critical values:	1% level		-3.469933	
	5% level		-2.878829	
	10% level		-2.576067	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_TUNISIA)				
Method: Least Squares				
Date: 07/23/19 Time: 22:18				
Sample (adjusted): 2005M03 2018M12				
Included observations: 166 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_TUNISIA(-1)	0.004764	0.009375	0.508176	0.6120
D(QT_TUNISIA(-1))	0.219143	0.077681	2.821051	0.0054
C	-0.000516	0.006223	-0.082981	0.9340
R-squared	0.052852	Mean dependent var		0.003319
Adjusted R-squared	0.041231	S.D. dependent var		0.017664
S.E. of regression	0.017296	Akaike info criterion		-5.258788
Sum squared resid	0.048761	Schwarz criterion		-5.202547
Log likelihood	439.4794	Hannan-Quinn criter.		-5.235959
F-statistic	4.547843	Durbin-Watson stat		1.978586
Prob(F-statistic)	0.011968			