

# Augmented Dickey-Fuller Unit Root Test on QT\_ETHIOPIA

Null Hypothesis: QT_ETHIOPIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.172411	0.6865
Test critical values:	1% level		-3.461178	
	5% level		-2.874997	
	10% level		-2.574019	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_ETHIOPIA)				
Method: Least Squares				
Date: 08/04/19 Time: 17:10				
Sample (adjusted): 2001M02 2018M09				
Included observations: 212 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_ETHIOPIA(-1)	-0.006883	0.005871	-1.172411	0.2424
D(QT_ETHIOPIA(-1))	0.396677	0.063222	6.274357	0.0000
C	0.019238	0.017733	1.084895	0.2792
R-squared	0.162175	Mean dependent var		-0.002506
Adjusted R-squared	0.154158	S.D. dependent var		0.021938
S.E. of regression	0.020176	Akaike info criterion		-4.954563
Sum squared resid	0.085081	Schwarz criterion		-4.907064
Log likelihood	528.1837	Hannan-Quinn criter.		-4.935365
F-statistic	20.22776	Durbin-Watson stat		2.066747
Prob(F-statistic)	0.000000			