

# Augmented Dickey-Fuller Unit Root Test on QT\_GUINEA\_BISSAU

Null Hypothesis: QT_GUINEA_BISSAU has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.473717	0.5431
Test critical values:	1% level		-3.493747	
	5% level		-2.889200	
	10% level		-2.581596	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_GUINEA_BISSAU)				
Method: Least Squares				
Date: 08/04/19 Time: 16:22				
Sample (adjusted): 2010M03 2018M11				
Included observations: 105 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_GUINEA_BISSAU(-1)	-0.032360	0.021958	-1.473717	0.1436
D(QT_GUINEA_BISSAU(-1))	0.227957	0.094881	2.402552	0.0181
C	0.204293	0.137833	1.482184	0.1414
R-squared	0.067131	Mean dependent var		0.001625
Adjusted R-squared	0.048839	S.D. dependent var		0.022222
S.E. of regression	0.021672	Akaike info criterion		-4.797395
Sum squared resid	0.047909	Schwarz criterion		-4.721567
Log likelihood	254.8632	Hannan-Quinn criter.		-4.766668
F-statistic	3.670038	Durbin-Watson stat		2.028956
Prob(F-statistic)	0.028898			