

Augmented Dickey-Fuller Unit Root Test on QT_LIBYA

Null Hypothesis: QT_LIBYA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.645168	0.4526
Test critical values:	1% level		-3.565430	
	5% level		-2.919952	
	10% level		-2.597905	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_LIBYA)				
Method: Least Squares				
Date: 08/04/19 Time: 16:22				
Sample (adjusted): 2010M03 2014M05				
Included observations: 51 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_LIBYA(-1)	-0.066258	0.040274	-1.645168	0.1065
D(QT_LIBYA(-1))	0.205295	0.138520	1.482063	0.1449
C	-0.012061	0.006672	-1.807714	0.0769
R-squared	0.086008	Mean dependent var		-0.002845
Adjusted R-squared	0.047925	S.D. dependent var		0.022734
S.E. of regression	0.022182	Akaike info criterion		-4.722008
Sum squared resid	0.023619	Schwarz criterion		-4.608371
Log likelihood	123.4112	Hannan-Quinn criter.		-4.678584
F-statistic	2.258428	Durbin-Watson stat		2.018245
Prob(F-statistic)	0.115510			