

Augmented Dickey-Fuller Unit Root Test on QT_SENEGAL

Null Hypothesis: QT_SENEGAL has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.872528	0.3449
Test critical values:	1% level		-3.459231	
	5% level		-2.874143	
	10% level		-2.573563	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_SENEGAL)				
Method: Least Squares				
Date: 08/04/19 Time: 16:23				
Sample (adjusted): 2000M03 2018M12				
Included observations: 226 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_SENEGAL(-1)	-0.021124	0.011281	-1.872528	0.0624
D(QT_SENEGAL(-1))	0.269457	0.064080	4.205010	0.0000
C	0.133334	0.071358	1.868523	0.0630
R-squared	0.082201	Mean dependent var		-0.000262
Adjusted R-squared	0.073970	S.D. dependent var		0.025167
S.E. of regression	0.024218	Akaike info criterion		-4.590257
Sum squared resid	0.130792	Schwarz criterion		-4.544851
Log likelihood	521.6990	Hannan-Quinn criter.		-4.571933
F-statistic	9.986341	Durbin-Watson stat		1.992782
Prob(F-statistic)	0.000070			