

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

Null Hypothesis: QT_NIGERIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.324354	0.1663
Test critical values:	1% level		-3.493129	
	5% level		-2.888932	
	10% level		-2.581453	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_NIGERIA)				
Method: Least Squares				
Date: 07/23/19 Time: 22:18				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_NIGERIA(-1)	-0.058645	0.025231	-2.324354	0.0221
D(QT_NIGERIA(-1))	0.412898	0.089149	4.631568	0.0000
C	0.283805	0.122371	2.319207	0.0224
R-squared	0.192734	Mean dependent var	-0.000935	
Adjusted R-squared	0.177058	S.D. dependent var	0.032155	
S.E. of regression	0.029170	Akaike info criterion	-4.203473	
Sum squared resid	0.087640	Schwarz criterion	-4.128093	
Log likelihood	225.7841	Hannan-Quinn criter.	-4.172921	
F-statistic	12.29554	Durbin-Watson stat	1.837037	
Prob(F-statistic)	0.000016			