

Augmented Dickey-Fuller Unit Root Test on QT_BAHRAIN_KINGDOM_OF

| | | | | |
|--|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: QT_BAHRAIN_KINGDOM_OF has a unit root | | | | |
| Exogenous: Constant | | | | |
| Lag Length: 1 (Fixed) | | | | |
| | | | t-Statistic | Prob.* |
| Augmented Dickey-Fuller test statistic | | | -1.532837 | 0.5132 |
| 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_BAHRAIN_KINGDOM_OF) | | | | |
| Method: Least Squares | | | | |
| Date: 08/04/19 Time: 17:10 | | | | |
| Sample (adjusted): 2010M03 2018M12 | | | | |
| Included observations: 106 after adjustments | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| QT_BAHRAIN_KINGDOM_OF(-1) | -0.046017 | 0.030021 | -1.532837 | 0.1284 |
| D(QT_BAHRAIN_KINGDOM_OF(-1)) | 0.015532 | 0.098629 | 0.157475 | 0.8752 |
| C | -0.049951 | 0.032539 | -1.535124 | 0.1278 |
| R-squared | 0.022367 | Mean dependent var | | -8.55E-05 |
| Adjusted R-squared | 0.003383 | S.D. dependent var | | 0.007323 |
| S.E. of regression | 0.007311 | Akaike info criterion | | -6.970954 |
| Sum squared resid | 0.005506 | Schwarz criterion | | -6.895574 |
| Log likelihood | 372.4606 | Hannan-Quinn criter. | | -6.940402 |
| F-statistic | 1.178233 | Durbin-Watson stat | | 1.992061 |
| Prob(F-statistic) | 0.311936 | | | |