

# Augmented Dickey-Fuller Unit Root Test on QT\_BOSNIA\_AND\_HERZEGOVINA

Null Hypothesis: QT\_BOSNIA\_AND\_HERZEGOVINA has a unit root  
Exogenous: Constant  
Lag Length: 1 (Fixed)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.473902	0.5443
Test critical values:		
1% level	-3.472534	
5% level	-2.879966	
10% level	-2.576674	

\*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation  
Dependent Variable: D(QT\_BOSNIA\_AND\_HERZEGOVINA)  
Method: Least Squares  
Date: 08/04/19 Time: 16:22  
Sample (adjusted): 2005M03 2018M02  
Included observations: 156 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_BOSNIA_AND_HERZEGOVINA(-1)	-0.023312	0.015817	-1.473902	0.1426
D(QT_BOSNIA_AND_HERZEGOVINA(-1))	0.223004	0.079220	2.814984	0.0055
C	0.010924	0.007359	1.484491	0.1397

R-squared	0.057122	Mean dependent var	0.000600
Adjusted R-squared	0.044797	S.D. dependent var	0.023529
S.E. of regression	0.022996	Akaike info criterion	-4.687972
Sum squared resid	0.080907	Schwarz criterion	-4.629321
Log likelihood	368.6618	Hannan-Quinn criter.	-4.664151
F-statistic	4.634592	Durbin-Watson stat	1.999198
Prob(F-statistic)	0.011113		