

# Augmented Dickey-Fuller Unit Root Test on QT\_KOSOVO\_REPUBLIC\_OF

Null Hypothesis: QT_KOSOVO_REPUBLIC_OF has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.975801	0.2973
Test critical values:	1% level		-3.470679	
	5% level		-2.879155	
	10% level		-2.576241	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_KOSOVO_REPUBLIC_OF)				
Method: Least Squares				
Date: 08/04/19 Time: 16:22				
Sample (adjusted): 2005M03 2018M09				
Included observations: 163 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_KOSOVO_REPUBLIC_OF(-1)	-0.036907	0.018680	-1.975801	0.0499
D(QT_KOSOVO_REPUBLIC_OF(-1))	0.288474	0.075926	3.799423	0.0002
C	-0.004714	0.003175	-1.484547	0.1396
R-squared	0.093850	Mean dependent var		0.000580
Adjusted R-squared	0.082523	S.D. dependent var		0.024739
S.E. of regression	0.023696	Akaike info criterion		-4.628777
Sum squared resid	0.089841	Schwarz criterion		-4.571837
Log likelihood	380.2454	Hannan-Quinn criter.		-4.605660
F-statistic	8.285578	Durbin-Watson stat		2.013112
Prob(F-statistic)	0.000377			