

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

Null Hypothesis: QT_MADAGASCAR has a unit root Exogenous: Constant Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.502591	0.1161
Test critical values:	1% level		-3.457984	
	5% level		-2.873596	
	10% level		-2.573270	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation Dependent Variable: D(QT_MADAGASCAR) Method: Least Squares Date: 07/23/19 Time: 22:18 Sample (adjusted): 1999M05 2018M12 Included observations: 236 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_MADAGASCAR(-1)	-0.031472	0.012576	-2.502591	0.0130
D(QT_MADAGASCAR(-1))	0.362689	0.060836	5.961759	0.0000
C	0.212557	0.085222	2.494138	0.0133
R-squared	0.144420	Mean dependent var	-0.000842	
Adjusted R-squared	0.137076	S.D. dependent var	0.031469	
S.E. of regression	0.029233	Akaike info criterion	-4.214422	
Sum squared resid	0.199111	Schwarz criterion	-4.170390	
Log likelihood	500.3018	Hannan-Quinn criter.	-4.196673	
F-statistic	19.66492	Durbin-Watson stat	1.941812	
Prob(F-statistic)	0.000000			