

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

Null Hypothesis: QT_COMOROS has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.999176	0.0411
Test critical values:	1% level		-3.552666	
	5% level		-2.914517	
	10% level		-2.595033	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_COMOROS)				
Method: Least Squares				
Date: 07/23/19 Time: 22:18				
Sample (adjusted): 2010M03 2014M10				
Included observations: 56 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_COMOROS(-1)	-0.329628	0.109906	-2.999176	0.0041
D(QT_COMOROS(-1))	0.028282	0.135020	0.209461	0.8349
C	1.820367	0.606642	3.000727	0.0041
R-squared	0.158678	Mean dependent var		0.000852
Adjusted R-squared	0.126930	S.D. dependent var		0.032706
S.E. of regression	0.030560	Akaike info criterion		-4.086161
Sum squared resid	0.049498	Schwarz criterion		-3.977660
Log likelihood	117.4125	Hannan-Quinn criter.		-4.044095
F-statistic	4.998063	Durbin-Watson stat		1.980526
Prob(F-statistic)	0.010268			