

Augmented Dickey-Fuller Unit Root Test on QT_IRAN_ISLAMIC_REPUBLIC_OF

Null Hypothesis: QT_IRAN_ISLAMIC_REPUBLIC_OF has a unit root
Exogenous: Constant
Lag Length: 1 (Fixed)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-2.134623	0.2315
Test critical values:		
1% level	-3.468072	
5% level	-2.878015	
10% level	-2.575632	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(QT_IRAN_ISLAMIC_REPUBLIC_OF)
Method: Least Squares
Date: 08/04/19 Time: 17:10
Sample (adjusted): 2004M06 2018M11
Included observations: 174 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_IRAN_ISLAMIC_REPUBLIC_OF(-1)	-0.038126	0.017861	-2.134623	0.0342
D(QT_IRAN_ISLAMIC_REPUBLIC_OF(-1))	0.101192	0.075526	1.339834	0.1821
C	0.397456	0.187532	2.119403	0.0355

R-squared	0.033501	Mean dependent var	-0.003018
Adjusted R-squared	0.022197	S.D. dependent var	0.051833
S.E. of regression	0.051254	Akaike info criterion	-3.086940
Sum squared resid	0.449219	Schwarz criterion	-3.032474
Log likelihood	271.5638	Hannan-Quinn criter.	-3.064845
F-statistic	2.963652	Durbin-Watson stat	1.997715
Prob(F-statistic)	0.054288		