

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

Null Hypothesis: QT_NORTH_MACEDONIA_REPUBLIC_OF has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.823138	0.0568
Test critical values:	1% level		-3.462737	
	5% level		-2.875680	
	10% level		-2.574385	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_NORTH_MACEDONIA_REPUBLIC_OF)				
Method: Least Squares				
Date: 08/04/19 Time: 16:22				
Sample (adjusted): 2002M03 2018M12				
Included observations: 202 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_NORTH_MACEDONIA_REPUBLIC	-0.043142	0.015282	-2.823138	0.0052
D(QT_NORTH_MACEDONIA_REPUBLIC	0.202513	0.068194	2.969632	0.0033
C	0.167434	0.059600	2.809280	0.0055
R-squared	0.074208	Mean dependent var		-0.000916
Adjusted R-squared	0.064904	S.D. dependent var		0.024523
S.E. of regression	0.023714	Akaike info criterion		-4.630792
Sum squared resid	0.111905	Schwarz criterion		-4.581659
Log likelihood	470.7099	Hannan-Quinn criter.		-4.610912
F-statistic	7.975583	Durbin-Watson stat		1.918740
Prob(F-statistic)	0.000466			