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

Null Hypothesis: QT\_AZERBAIJAN\_REPUBLIC\_OF has a unit root

Exogenous: Constant Lag Length: 1 (Fixed)

|  |                                   | t-Statistic                                      | Prob.* |
|--|-----------------------------------|--|--------|
| Augmented Dickey-Fuller test statistic Test critical values: | 1% level<br>5% level<br>10% level | -1.364317<br>-3.469933<br>-2.878829<br>-2.576067 | 0.5986 |

<sup>\*</sup>MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(QT\_AZERBAIJAN\_REPUBLIC\_OF)
Method: Least Squares
Date: 07/23/19 Time: 22:18
Sample (adjusted): 2005M03 2018M12 Included observations: 166 after adjustments

| Variable   | Coefficient  | Std. Error  | t-Statistic                                | Prob.  |
|--|--|---|--|--|
| QT_AZERBAIJAN_REPUBLIC_OF(-1)<br>D(QT_AZERBAIJAN_REPUBLIC_OF(-1))<br>C   | -0.011967<br>0.326889<br>0.004406  | 0.008772<br>0.073731<br>0.004139  | -1.364317<br>4.433506<br>1.064610          | 0.1743<br>0.0000<br>0.2886   |
| R-squared Adjusted R-squared S.E. of regression Sum squared resid Log likelihood F-statistic Prob(F-statistic) | 0.115063<br>0.104205<br>0.026983<br>0.118681<br>365.6501<br>10.59695<br>0.000047 | Mean depen<br>S.D. depend<br>Akaike info c<br>Schwarz crite<br>Hannan-Quir<br>Durbin-Wats | ent var<br>riterion<br>erion<br>nn criter. | -0.000673<br>0.028510<br>-4.369278<br>-4.313038<br>-4.346450<br>1.976818 |