

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

Null Hypothesis: QT_MONGOLIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.094335	0.2473
Test critical values:	1% level		-3.473096	
	5% level		-2.880211	
	10% level		-2.576805	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_MONGOLIA)				
Method: Least Squares				
Date: 08/04/19 Time: 17:11				
Sample (adjusted): 2006M03 2018M12				
Included observations: 154 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_MONGOLIA(-1)	-0.027260	0.013016	-2.094335	0.0379
D(QT_MONGOLIA(-1))	0.371287	0.074586	4.977939	0.0000
C	0.197946	0.094821	2.087583	0.0385
R-squared	0.160524	Mean dependent var		-0.001049
Adjusted R-squared	0.149405	S.D. dependent var		0.024739
S.E. of regression	0.022816	Akaike info criterion		-4.703390
Sum squared resid	0.078608	Schwarz criterion		-4.644229
Log likelihood	365.1610	Hannan-Quinn criter.		-4.679359
F-statistic	14.43702	Durbin-Watson stat		1.986692
Prob(F-statistic)	0.000002			