

Augmented Dickey-Fuller Unit Root Test on QT_BANGLADESH

Null Hypothesis: QT_BANGLADESH has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.194833	0.6747
Test critical values:	1% level		-3.493129	
	5% level		-2.888932	
	10% level		-2.581453	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_BANGLADESH)				
Method: Least Squares				
Date: 08/04/19 Time: 16:22				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_BANGLADESH(-1)	-0.011776	0.009856	-1.194833	0.2349
D(QT_BANGLADESH(-1))	0.543097	0.082551	6.578902	0.0000
C	0.042995	0.036942	1.163859	0.2472
R-squared	0.299413	Mean dependent var		-0.002396
Adjusted R-squared	0.285809	S.D. dependent var		0.011678
S.E. of regression	0.009869	Akaike info criterion		-6.371007
Sum squared resid	0.010031	Schwarz criterion		-6.295626
Log likelihood	340.6634	Hannan-Quinn criter.		-6.340455
F-statistic	22.00978	Durbin-Watson stat		1.767790
Prob(F-statistic)	0.000000			