

Augmented Dickey-Fuller Unit Root Test on QT_CENTRAL_AFRICAN_REPUBLIC

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	0.921841	0.9953
Test critical values:		
1% level	-3.524233	
5% level	-2.902358	
10% level	-2.588587	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(QT_CENTRAL_AFRICAN_REPUBLIC)
Method: Least Squares
Date: 08/04/19 Time: 16:22
Sample (adjusted): 2010M03 2016M02
Included observations: 72 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_CENTRAL_AFRICAN_REPUBLIC(-1)	0.021917	0.023775	0.921841	0.3598
D(QT_CENTRAL_AFRICAN_REPUBLIC(-1))	0.213340	0.120672	1.767931	0.0815
C	-0.117815	0.121424	-0.970282	0.3353

R-squared	0.076583	Mean dependent var	-0.007430
Adjusted R-squared	0.049817	S.D. dependent var	0.030436
S.E. of regression	0.029668	Akaike info criterion	-4.156715
Sum squared resid	0.060734	Schwarz criterion	-4.061853
Log likelihood	152.6417	Hannan-Quinn criter.	-4.118950
F-statistic	2.861231	Durbin-Watson stat	1.977336
Prob(F-statistic)	0.064007		