

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: 07/23/19 Time: 22:18
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 | | |