

Augmented Dickey-Fuller Unit Root Test on QT_NIGER

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|--|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: QT_NIGER has a unit root | | | | |
| Exogenous: Constant | | | | |
| Lag Length: 1 (Fixed) | | | | |
| | | | t-Statistic | Prob.* |
| Augmented Dickey-Fuller test statistic | | | -1.510245 | 0.5247 |
| 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_NIGER) | | | | |
| Method: Least Squares | | | | |
| Date: 07/23/19 Time: 22:18 | | | | |
| Sample (adjusted): 2010M03 2018M12 | | | | |
| Included observations: 106 after adjustments | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| QT_NIGER(-1) | -0.032026 | 0.021206 | -1.510245 | 0.1340 |
| D(QT_NIGER(-1)) | 0.245207 | 0.093746 | 2.615651 | 0.0102 |
| C | 0.205394 | 0.135087 | 1.520461 | 0.1315 |
| R-squared | 0.076416 | Mean dependent var | | 0.001975 |
| Adjusted R-squared | 0.058482 | S.D. dependent var | | 0.022958 |
| S.E. of regression | 0.022276 | Akaike info criterion | | -4.742702 |
| Sum squared resid | 0.051112 | Schwarz criterion | | -4.667322 |
| Log likelihood | 254.3632 | Hannan-Quinn criter. | | -4.712150 |
| F-statistic | 4.261023 | Durbin-Watson stat | | 2.014946 |
| Prob(F-statistic) | 0.016674 | | | |