

Augmented Dickey-Fuller Unit Root Test on QT_SUDAN

Null Hypothesis: QT_SUDAN has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.562613	0.4962
Test critical values:	1% level		-3.527045	
	5% level		-2.903566	
	10% level		-2.589227	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_SUDAN)				
Method: Least Squares				
Date: 08/04/19 Time: 17:11				
Sample (adjusted): 2010M03 2015M12				
Included observations: 70 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_SUDAN(-1)	-0.089540	0.057301	-1.562613	0.1229
D(QT_SUDAN(-1))	0.053190	0.124828	0.426105	0.6714
C	0.034470	0.025261	1.364564	0.1770
R-squared	0.035163	Mean dependent var		-0.003967
Adjusted R-squared	0.006362	S.D. dependent var		0.048064
S.E. of regression	0.047911	Akaike info criterion		-3.197032
Sum squared resid	0.153796	Schwarz criterion		-3.100668
Log likelihood	114.8961	Hannan-Quinn criter.		-3.158755
F-statistic	1.220888	Durbin-Watson stat		2.000646
Prob(F-statistic)	0.301445			