

Augmented Dickey-Fuller Unit Root Test on QT_NIGER

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: 08/04/19 Time: 16:22				
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			