

# Augmented Dickey-Fuller Unit Root Test on QT\_PAKISTAN

Null Hypothesis: QT_PAKISTAN has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.895370	0.7863
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_PAKISTAN)				
Method: Least Squares				
Date: 08/04/19 Time: 16:23				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_PAKISTAN(-1)	-0.027222	0.030403	-0.895370	0.3727
D(QT_PAKISTAN(-1))	0.223357	0.100819	2.215424	0.0289
C	0.110855	0.123306	0.899022	0.3707
R-squared	0.047717	Mean dependent var		0.000489
Adjusted R-squared	0.029226	S.D. dependent var		0.014319
S.E. of regression	0.014108	Akaike info criterion		-5.656204
Sum squared resid	0.020502	Schwarz criterion		-5.580824
Log likelihood	302.7788	Hannan-Quinn criter.		-5.625652
F-statistic	2.580556	Durbin-Watson stat		1.893778
Prob(F-statistic)	0.080622			