

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

Null Hypothesis: QT_KAZAKHSTAN has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.244320	0.6545
Test critical values:	1% level		-3.471454	
	5% level		-2.879494	
	10% level		-2.576422	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_KAZAKHSTAN)				
Method: Least Squares				
Date: 08/04/19 Time: 16:22				
Sample (adjusted): 2005M03 2018M06				
Included observations: 160 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_KAZAKHSTAN(-1)	-0.014990	0.012047	-1.244320	0.2152
D(QT_KAZAKHSTAN(-1))	0.385486	0.074141	5.199394	0.0000
C	0.085724	0.068493	1.251570	0.2126
R-squared	0.149213	Mean dependent var		0.000781
Adjusted R-squared	0.138375	S.D. dependent var		0.030611
S.E. of regression	0.028414	Akaike info criterion		-4.265283
Sum squared resid	0.126757	Schwarz criterion		-4.207623
Log likelihood	344.2226	Hannan-Quinn criter.		-4.241869
F-statistic	13.76752	Durbin-Watson stat		2.005152
Prob(F-statistic)	0.000003			