

Augmented Dickey-Fuller Unit Root Test on QT_LIBERIA

Null Hypothesis: QT_LIBERIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.227950	0.1973
Test critical values:	1% level		-3.472813	
	5% level		-2.880088	
	10% level		-2.576739	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_LIBERIA)				
Method: Least Squares				
Date: 07/23/19 Time: 22:18				
Sample (adjusted): 2006M02 2018M12				
Included observations: 155 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_LIBERIA(-1)	-0.047780	0.021446	-2.227950	0.0274
D(QT_LIBERIA(-1))	-0.032775	0.079631	-0.411583	0.6812
C	0.246162	0.110866	2.220351	0.0279
R-squared	0.034407	Mean dependent var		-0.000798
Adjusted R-squared	0.021702	S.D. dependent var		0.020348
S.E. of regression	0.020126	Akaike info criterion		-4.954452
Sum squared resid	0.061568	Schwarz criterion		-4.895547
Log likelihood	386.9700	Hannan-Quinn criter.		-4.930526
F-statistic	2.708150	Durbin-Watson stat		2.010721
Prob(F-statistic)	0.069877			