

# Augmented Dickey-Fuller Unit Root Test on QT\_KYRGYZ\_REPUBLIC

Null Hypothesis: QT\_KYRGYZ\_REPUBLIC has a unit root  
Exogenous: Constant  
Lag Length: 1 (Fixed)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-2.161146	0.2214
Test critical values:		
1% level	-3.466994	
5% level	-2.877544	
10% level	-2.575381	

\*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation  
Dependent Variable: D(QT\_KYRGYZ\_REPUBLIC)  
Method: Least Squares  
Date: 08/04/19 Time: 16:22  
Sample (adjusted): 2003M03 2018M01  
Included observations: 179 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_KYRGYZ_REPUBLIC(-1)	-0.018100	0.008375	-2.161146	0.0320
D(QT_KYRGYZ_REPUBLIC(-1))	0.347226	0.069674	4.983572	0.0000
C	0.076276	0.035891	2.125227	0.0350

R-squared	0.148128	Mean dependent var	-0.001886
Adjusted R-squared	0.138448	S.D. dependent var	0.020466
S.E. of regression	0.018997	Akaike info criterion	-5.072490
Sum squared resid	0.063514	Schwarz criterion	-5.019070
Log likelihood	456.9878	Hannan-Quinn criter.	-5.050828
F-statistic	15.30193	Durbin-Watson stat	1.976951
Prob(F-statistic)	0.000001		