

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

Null Hypothesis: QT_IRAQ has a unit root Exogenous: Constant Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.845140	0.7964
Test critical values:	1% level		-3.581152	
	5% level		-2.926622	
	10% level		-2.601424	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation Dependent Variable: D(QT_IRAQ) Method: Least Squares Date: 08/04/19 Time: 16:22 Sample (adjusted): 2015M03 2018M12 Included observations: 46 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_IRAQ(-1)	-0.033050	0.039106	-0.845140	0.4027
D(QT_IRAQ(-1))	0.064565	0.151143	0.427179	0.6714
C	0.237234	0.279231	0.849597	0.4003
R-squared	0.018887	Mean dependent var		0.001316
Adjusted R-squared	-0.026746	S.D. dependent var		0.005997
S.E. of regression	0.006076	Akaike info criterion		-7.305876
Sum squared resid	0.001588	Schwarz criterion		-7.186617
Log likelihood	171.0351	Hannan-Quinn criter.		-7.261201
F-statistic	0.413883	Durbin-Watson stat		1.965869
Prob(F-statistic)	0.663684			