

Augmented Dickey-Fuller Unit Root Test on QT_IRAN_ISLAMIC_REPUBLIC_OF

Null Hypothesis: QT_IRAN_ISLAMIC_REPUBLIC_OF has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.134623	0.2315
Test critical values:	1% level		-3.468072	
	5% level		-2.878015	
	10% level		-2.575632	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_IRAN_ISLAMIC_REPUBLIC_OF)				
Method: Least Squares				
Date: 08/04/19 Time: 16:22				
Sample (adjusted): 2004M06 2018M11				
Included observations: 174 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_IRAN_ISLAMIC_REPUBLIC_OF(-1)	-0.038126	0.017861	-2.134623	0.0342
D(QT_IRAN_ISLAMIC_REPUBLIC_OF(-1))	0.101192	0.075526	1.339834	0.1821
C	0.397456	0.187532	2.119403	0.0355
R-squared	0.033501	Mean dependent var		-0.003018
Adjusted R-squared	0.022197	S.D. dependent var		0.051833
S.E. of regression	0.051254	Akaike info criterion		-3.086940
Sum squared resid	0.449219	Schwarz criterion		-3.032474
Log likelihood	271.5638	Hannan-Quinn criter.		-3.064845
F-statistic	2.963652	Durbin-Watson stat		1.997715
Prob(F-statistic)	0.054288			