

# Augmented Dickey-Fuller Unit Root Test on QT\_UNITED\_ARAB\_EMIRATES

Null Hypothesis: QT_UNITED_ARAB_EMIRATES has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.304098	0.1723
Test critical values:	1% level		-3.481217	
	5% level		-2.883753	
	10% level		-2.578694	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_UNITED_ARAB_EMIRATES)				
Method: Least Squares				
Date: 08/04/19 Time: 17:11				
Sample (adjusted): 2008M03 2018M12				
Included observations: 130 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_UNITED_ARAB_EMIRATES(-1)	-0.045834	0.019892	-2.304098	0.0228
D(QT_UNITED_ARAB_EMIRATES(-1))	0.429947	0.079721	5.393171	0.0000
C	0.062136	0.027029	2.298894	0.0231
R-squared	0.201538	Mean dependent var		-0.000237
Adjusted R-squared	0.188963	S.D. dependent var		0.005474
S.E. of regression	0.004930	Akaike info criterion		-7.764137
Sum squared resid	0.003087	Schwarz criterion		-7.697963
Log likelihood	507.6689	Hannan-Quinn criter.		-7.737248
F-statistic	16.02786	Durbin-Watson stat		1.956911
Prob(F-statistic)	0.000001			