

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

Null Hypothesis: QT_AZERBAIJAN_REPUBLIC_OF has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.364317	0.5986
Test critical values:	1% level		-3.469933	
	5% level		-2.878829	
	10% level		-2.576067	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_AZERBAIJAN_REPUBLIC_OF)				
Method: Least Squares				
Date: 08/04/19 Time: 17:10				
Sample (adjusted): 2005M03 2018M12				
Included observations: 166 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_AZERBAIJAN_REPUBLIC_OF(-1)	-0.011967	0.008772	-1.364317	0.1743
D(QT_AZERBAIJAN_REPUBLIC_OF(-1))	0.326889	0.073731	4.433506	0.0000
C	0.004406	0.004139	1.064610	0.2886
R-squared	0.115063	Mean dependent var		-0.000673
Adjusted R-squared	0.104205	S.D. dependent var		0.028510
S.E. of regression	0.026983	Akaike info criterion		-4.369278
Sum squared resid	0.118681	Schwarz criterion		-4.313038
Log likelihood	365.6501	Hannan-Quinn criter.		-4.346450
F-statistic	10.59695	Durbin-Watson stat		1.976818
Prob(F-statistic)	0.000047			