

Augmented Dickey-Fuller Unit Root Test on QT_EGYPT

Null Hypothesis: QT_EGYPT has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.819643	0.3692
Test critical values:	1% level		-3.493747	
	5% level		-2.889200	
	10% level		-2.581596	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_EGYPT)				
Method: Least Squares				
Date: 08/04/19 Time: 16:22				
Sample (adjusted): 2010M03 2018M11				
Included observations: 105 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_EGYPT(-1)	-0.054801	0.030117	-1.819643	0.0717
D(QT_EGYPT(-1))	0.210684	0.097216	2.167178	0.0325
C	0.097703	0.052942	1.845476	0.0679
R-squared	0.063169	Mean dependent var		0.002291
Adjusted R-squared	0.044800	S.D. dependent var		0.056973
S.E. of regression	0.055682	Akaike info criterion		-2.910168
Sum squared resid	0.316248	Schwarz criterion		-2.834341
Log likelihood	155.7838	Hannan-Quinn criter.		-2.879441
F-statistic	3.438875	Durbin-Watson stat		1.952515
Prob(F-statistic)	0.035868			