

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

Null Hypothesis: QT_BELARUS has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.006639	0.7505
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_BELARUS)				
Method: Least Squares				
Date: 08/04/19 Time: 16:22				
Sample (adjusted): 2005M03 2018M12				
Included observations: 166 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_BELARUS(-1)	-0.014951	0.014852	-1.006639	0.3156
D(QT_BELARUS(-1))	0.164165	0.077901	2.107350	0.0366
C	0.010237	0.008602	1.190028	0.2358
R-squared	0.029564	Mean dependent var		0.002632
Adjusted R-squared	0.017657	S.D. dependent var		0.042372
S.E. of regression	0.041997	Akaike info criterion		-3.484554
Sum squared resid	0.287484	Schwarz criterion		-3.428313
Log likelihood	292.2180	Hannan-Quinn criter.		-3.461725
F-statistic	2.482888	Durbin-Watson stat		1.907483
Prob(F-statistic)	0.086655			