

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

Null Hypothesis: QT_MAUROITANIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.481351	0.5393
Test critical values:	1% level		-3.493129	
	5% level		-2.888932	
	10% level		-2.581453	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_MAUROITANIA)				
Method: Least Squares				
Date: 08/04/19 Time: 16:22				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_MAUROITANIA(-1)	-0.021934	0.014807	-1.481351	0.1416
D(QT_MAUROITANIA(-1))	0.410256	0.090254	4.545562	0.0000
C	0.079109	0.052782	1.498790	0.1370
R-squared	0.174053	Mean dependent var		0.001557
Adjusted R-squared	0.158015	S.D. dependent var		0.009309
S.E. of regression	0.008542	Akaike info criterion		-6.659782
Sum squared resid	0.007515	Schwarz criterion		-6.584401
Log likelihood	355.9684	Hannan-Quinn criter.		-6.629230
F-statistic	10.85268	Durbin-Watson stat		1.933545
Prob(F-statistic)	0.000053			