

Augmented Dickey-Fuller Unit Root Test on QT_ALBANIA

Null Hypothesis: QT_ALBANIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.748873	0.4046
Test critical values:	1% level		-3.476805	
	5% level		-2.881830	
	10% level		-2.577668	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_ALBANIA)				
Method: Least Squares				
Date: 07/23/19 Time: 22:18				
Sample (adjusted): 2007M03 2018M12				
Included observations: 142 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_ALBANIA(-1)	-0.031893	0.018236	-1.748873	0.0825
D(QT_ALBANIA(-1))	0.241088	0.082562	2.920076	0.0041
C	0.152276	0.086863	1.753057	0.0818
R-squared	0.071064	Mean dependent var		0.000564
Adjusted R-squared	0.057698	S.D. dependent var		0.022927
S.E. of regression	0.022256	Akaike info criterion		-4.751550
Sum squared resid	0.068848	Schwarz criterion		-4.689103
Log likelihood	340.3601	Hannan-Quinn criter.		-4.726174
F-statistic	5.316802	Durbin-Watson stat		1.967187
Prob(F-statistic)	0.005957			