

# Augmented Dickey-Fuller Unit Root Test on QT\_SAUDI\_ARABIA

Null Hypothesis: QT_SAUDI_ARABIA has a unit root Exogenous: Constant Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.470986	0.5471
Test critical values:	1% level		-3.453072	
	5% level		-2.871438	
	10% level		-2.572116	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation Dependent Variable: D(QT_SAUDI_ARABIA) Method: Least Squares Date: 08/04/19 Time: 16:23 Sample (adjusted): 1995M03 2018M12 Included observations: 286 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_SAUDI_ARABIA(-1)	-0.005429	0.003691	-1.470986	0.1424
D(QT_SAUDI_ARABIA(-1))	0.354292	0.055344	6.401661	0.0000
C	0.008063	0.005364	1.503146	0.1339
R-squared	0.133383	Mean dependent var		0.000286
Adjusted R-squared	0.127259	S.D. dependent var		0.005537
S.E. of regression	0.005173	Akaike info criterion		-7.680288
Sum squared resid	0.007573	Schwarz criterion		-7.641939
Log likelihood	1101.281	Hannan-Quinn criter.		-7.664917
F-statistic	21.77861	Durbin-Watson stat		2.003674
Prob(F-statistic)	0.000000			