Augmented Dickey-Fuller Unit Root Test on QT_NORTH_MACEDONIA_REPUBLIC_OF

Null Hypothesis: QT_NORTH_MACEDONIA_REPUBLIC_OF has a unit root
Exogenous: Constant
Lag Length: 1 (Fixed)

|  |  | t-Statistic | Prob.* |
|---|---|---|---|
| Augmented Dickey-Fuller test statistic |  | -2.823138 | 0.0568 |
| Test critical values: | 1% level | -3.462737 |  |
|  | 5% level | -2.875680 |  |
|  | 10% level | -2.574385 |  |

*MacKinnon (1996) one-sided p-values.


Augmented Dickey-Fuller Test Equation
Dependent Variable: D(QT_NORTH_MACEDONIA_REPUBLIC_OF)
Method: Least Squares
Date: 08/04/19   Time: 17:11
Sample (adjusted): 2002M03 2018M12
Included observations: 202 after adjustments

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|---|---|---|---|---|
| QT_NORTH_MACEDONIA_REPUBLIC_ | -0.043142 | 0.015282 | -2.823138 | 0.0052 |
| D(QT_NORTH_MACEDONIA_REPUBLIC | 0.202513 | 0.068194 | 2.969632 | 0.0033 |
| C | 0.167434 | 0.059600 | 2.809280 | 0.0055 |

| | | | |
|---|---|---|---|
| R-squared | 0.074208 | Mean dependent var | -0.000916 |
| Adjusted R-squared | 0.064904 | S.D. dependent var | 0.024523 |
| S.E. of regression | 0.023714 | Akaike info criterion | -4.630792 |
| Sum squared resid | 0.111905 | Schwarz criterion | -4.581659 |
| Log likelihood | 470.7099 | Hannan-Quinn criter. | -4.610912 |
| F-statistic | 7.975583 | Durbin-Watson stat | 1.918740 |
| Prob(F-statistic) | 0.000466 | | |