

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

Null Hypothesis: QT_QATAR has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.368677	0.5950
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_QATAR)				
Method: Least Squares				
Date: 07/23/19 Time: 22:18				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_QATAR(-1)	-0.027682	0.020225	-1.368677	0.1741
D(QT_QATAR(-1))	0.211191	0.096318	2.192633	0.0306
C	0.037220	0.027246	1.366101	0.1749
R-squared	0.056382	Mean dependent var		-7.86E-05
Adjusted R-squared	0.038059	S.D. dependent var		0.004817
S.E. of regression	0.004724	Akaike info criterion		-7.844221
Sum squared resid	0.002299	Schwarz criterion		-7.768840
Log likelihood	418.7437	Hannan-Quinn criter.		-7.813669
F-statistic	3.077159	Durbin-Watson stat		1.961690
Prob(F-statistic)	0.050351			