

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

Null Hypothesis: QT_OMAN has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.919840	0.7806
Test critical values:	1% level		-3.460884	
	5% level		-2.874868	
	10% level		-2.573951	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_OMAN)				
Method: Least Squares				
Date: 08/04/19 Time: 16:23				
Sample (adjusted): 2001M03 2018M12				
Included observations: 214 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_OMAN(-1)	-0.004782	0.005199	-0.919840	0.3587
D(QT_OMAN(-1))	0.414760	0.062303	6.657183	0.0000
C	-0.004249	0.004409	-0.963662	0.3363
R-squared	0.174741	Mean dependent var		-0.000324
Adjusted R-squared	0.166919	S.D. dependent var		0.005709
S.E. of regression	0.005211	Akaike info criterion		-7.662079
Sum squared resid	0.005730	Schwarz criterion		-7.614892
Log likelihood	822.8424	Hannan-Quinn criter.		-7.643011
F-statistic	22.33869	Durbin-Watson stat		1.951242
Prob(F-statistic)	0.000000			