

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

Null Hypothesis: QT_TAJIKISTAN has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			0.492162	0.9856
Test critical values:	1% level		-3.507394	
	5% level		-2.895109	
	10% level		-2.584738	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_TAJIKISTAN)				
Method: Least Squares				
Date: 08/04/19 Time: 17:11				
Sample (adjusted): 2010M03 2017M05				
Included observations: 87 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_TAJIKISTAN(-1)	0.007325	0.014883	0.492162	0.6239
D(QT_TAJIKISTAN(-1))	0.277149	0.107695	2.573453	0.0118
C	0.000690	0.004088	0.168709	0.8664
R-squared	0.087067	Mean dependent var		0.003397
Adjusted R-squared	0.065330	S.D. dependent var		0.018421
S.E. of regression	0.017810	Akaike info criterion		-5.184293
Sum squared resid	0.026643	Schwarz criterion		-5.099262
Log likelihood	228.5167	Hannan-Quinn criter.		-5.150053
F-statistic	4.005556	Durbin-Watson stat		2.072011
Prob(F-statistic)	0.021799			