

Augmented Dickey-Fuller Unit Root Test on QT_EGYPT

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|--|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: QT_EGYPT has a unit root | | | | |
| Exogenous: Constant | | | | |
| Lag Length: 1 (Fixed) | | | | |
| | | | t-Statistic | Prob.* |
| Augmented Dickey-Fuller test statistic | | | -1.819643 | 0.3692 |
| Test critical values: | 1% level | | -3.493747 | |
| | 5% level | | -2.889200 | |
| | 10% level | | -2.581596 | |
| *Mackinnon (1996) one-sided p-values. | | | | |
| Augmented Dickey-Fuller Test Equation | | | | |
| Dependent Variable: D(QT_EGYPT) | | | | |
| Method: Least Squares | | | | |
| Date: 08/04/19 Time: 17:10 | | | | |
| Sample (adjusted): 2010M03 2018M11 | | | | |
| Included observations: 105 after adjustments | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| QT_EGYPT(-1) | -0.054801 | 0.030117 | -1.819643 | 0.0717 |
| D(QT_EGYPT(-1)) | 0.210684 | 0.097216 | 2.167178 | 0.0325 |
| C | 0.097703 | 0.052942 | 1.845476 | 0.0679 |
| R-squared | 0.063169 | Mean dependent var | | 0.002291 |
| Adjusted R-squared | 0.044800 | S.D. dependent var | | 0.056973 |
| S.E. of regression | 0.055682 | Akaike info criterion | | -2.910168 |
| Sum squared resid | 0.316248 | Schwarz criterion | | -2.834341 |
| Log likelihood | 155.7838 | Hannan-Quinn criter. | | -2.879441 |
| F-statistic | 3.438875 | Durbin-Watson stat | | 1.952515 |
| Prob(F-statistic) | 0.035868 | | | |