

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

Null Hypothesis: QT_BURUNDI has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.092962	0.7190
Test critical values:	1% level		-3.457747	
	5% level		-2.873492	
	10% level		-2.573215	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_BURUNDI)				
Method: Least Squares				
Date: 08/04/19 Time: 16:22				
Sample (adjusted): 1999M03 2018M12				
Included observations: 238 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_BURUNDI(-1)	-0.011315	0.010352	-1.092962	0.2755
D(QT_BURUNDI(-1))	-0.008991	0.064487	-0.139424	0.8892
C	0.086655	0.079624	1.088304	0.2776
R-squared	0.005281	Mean dependent var		-0.000349
Adjusted R-squared	-0.003185	S.D. dependent var		0.026819
S.E. of regression	0.026861	Akaike info criterion		-4.383734
Sum squared resid	0.169560	Schwarz criterion		-4.339966
Log likelihood	524.6644	Hannan-Quinn criter.		-4.366095
F-statistic	0.623785	Durbin-Watson stat		2.009110
Prob(F-statistic)	0.536797			