

# Augmented Dickey-Fuller Unit Root Test on QT\_YEMEN\_REPUBLIC\_OF

Null Hypothesis: QT_YEMEN_REPUBLIC_OF has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.854865	0.7955
Test critical values:	1% level		-3.548208	
	5% level		-2.912631	
	10% level		-2.594027	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_YEMEN_REPUBLIC_OF)				
Method: Least Squares				
Date: 08/04/19 Time: 16:23				
Sample (adjusted): 2010M03 2014M12				
Included observations: 58 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_YEMEN_REPUBLIC_OF(-1)	-0.013568	0.015872	-0.854865	0.3963
D(QT_YEMEN_REPUBLIC_OF(-1))	0.263279	0.127418	2.066260	0.0435
C	0.061765	0.079613	0.775818	0.4412
R-squared	0.080920	Mean dependent var		-0.008168
Adjusted R-squared	0.047499	S.D. dependent var		0.017290
S.E. of regression	0.016875	Akaike info criterion		-5.275668
Sum squared resid	0.015661	Schwarz criterion		-5.169093
Log likelihood	155.9944	Hannan-Quinn criter.		-5.234155
F-statistic	2.421235	Durbin-Watson stat		2.027630
Prob(F-statistic)	0.098223			