

Augmented Dickey-Fuller Unit Root Test on QT_DJIBOUTI

Null Hypothesis: QT_DJIBOUTI has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.931261	0.0451
Test critical values:	1% level		-3.493129	
	5% level		-2.888932	
	10% level		-2.581453	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_DJIBOUTI)				
Method: Least Squares				
Date: 07/23/19 Time: 22:18				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_DJIBOUTI(-1)	-0.150508	0.051346	-2.931261	0.0042
D(QT_DJIBOUTI(-1))	-0.118107	0.095887	-1.231730	0.2209
C	0.790281	0.269726	2.929936	0.0042
R-squared	0.107673	Mean dependent var		-0.000307
Adjusted R-squared	0.090347	S.D. dependent var		0.010340
S.E. of regression	0.009862	Akaike info criterion		-6.372402
Sum squared resid	0.010017	Schwarz criterion		-6.297022
Log likelihood	340.7373	Hannan-Quinn criter.		-6.341850
F-statistic	6.214296	Durbin-Watson stat		2.036452
Prob(F-statistic)	0.002831			