

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

Null Hypothesis: QT_KUWAIT has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-3.421961	0.0123
Test critical values:	1% level		-3.494378	
	5% level		-2.889474	
	10% level		-2.581741	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_KUWAIT)				
Method: Least Squares				
Date: 08/04/19 Time: 16:22				
Sample (adjusted): 2010M03 2018M10				
Included observations: 104 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_KUWAIT(-1)	-0.166122	0.048546	-3.421961	0.0009
D(QT_KUWAIT(-1))	-0.163647	0.093265	-1.754648	0.0824
C	-0.198661	0.057866	-3.433109	0.0009
R-squared	0.146292	Mean dependent var	-0.000553	
Adjusted R-squared	0.129387	S.D. dependent var	0.011645	
S.E. of regression	0.010866	Akaike info criterion	-6.177976	
Sum squared resid	0.011925	Schwarz criterion	-6.101696	
Log likelihood	324.2548	Hannan-Quinn criter.	-6.147073	
F-statistic	8.653700	Durbin-Watson stat	1.963051	
Prob(F-statistic)	0.000340			