

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

|  |             |                       |             |           |
|--|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: QT_TAJIKISTAN has a unit root |             |                       |             |           |
| Exogenous: Constant                            |             |                       |             |           |
| Lag Length: 1 (Fixed)                          |             |                       |             |           |
|  |             |                       | t-Statistic | Prob.*    |
| Augmented Dickey-Fuller test statistic         |             |                       | 0.492162    | 0.9856    |
| Test critical values:                          | 1% level    |                       | -3.507394   |           |
|  | 5% level    |                       | -2.895109   |           |
|  | 10% level   |                       | -2.584738   |           |
| *Mackinnon (1996) one-sided p-values.          |             |                       |             |           |
| Augmented Dickey-Fuller Test Equation          |             |                       |             |           |
| Dependent Variable: D(QT_TAJIKISTAN)           |             |                       |             |           |
| Method: Least Squares                          |             |                       |             |           |
| Date: 07/23/19 Time: 22:18                     |             |                       |             |           |
| Sample (adjusted): 2010M03 2017M05             |             |                       |             |           |
| Included observations: 87 after adjustments    |             |                       |             |           |
| Variable                                       | Coefficient | Std. Error            | t-Statistic | Prob.     |
| QT_TAJIKISTAN(-1)                              | 0.007325    | 0.014883              | 0.492162    | 0.6239    |
| D(QT_TAJIKISTAN(-1))                           | 0.277149    | 0.107695              | 2.573453    | 0.0118    |
| C  | 0.000690    | 0.004088              | 0.168709    | 0.8664    |
| R-squared                                      | 0.087067    | Mean dependent var    |             | 0.003397  |
| Adjusted R-squared                             | 0.065330    | S.D. dependent var    |             | 0.018421  |
| S.E. of regression                             | 0.017810    | Akaike info criterion |             | -5.184293 |
| Sum squared resid                              | 0.026643    | Schwarz criterion     |             | -5.099262 |
| Log likelihood                                 | 228.5167    | Hannan-Quinn criter.  |             | -5.150053 |
| F-statistic                                    | 4.005556    | Durbin-Watson stat    |             | 2.072011  |
| Prob(F-statistic)                              | 0.021799    |                       |             |           |