

Augmented Dickey-Fuller Unit Root Test on QT_ALGERIA

Null Hypothesis: QT_ALGERIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.898951	0.7867
Test critical values:	1% level		-3.469933	
	5% level		-2.878829	
	10% level		-2.576067	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_ALGERIA)				
Method: Least Squares				
Date: 08/04/19 Time: 16:22				
Sample (adjusted): 2005M03 2018M12				
Included observations: 166 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_ALGERIA(-1)	-0.011145	0.012397	-0.898951	0.3700
D(QT_ALGERIA(-1))	0.315435	0.075120	4.199097	0.0000
C	0.045800	0.050175	0.912819	0.3627
R-squared	0.098158	Mean dependent var		0.001005
Adjusted R-squared	0.087092	S.D. dependent var		0.014973
S.E. of regression	0.014307	Akaike info criterion		-5.638295
Sum squared resid	0.033362	Schwarz criterion		-5.582055
Log likelihood	470.9785	Hannan-Quinn criter.		-5.615467
F-statistic	8.870601	Durbin-Watson stat		2.001210
Prob(F-statistic)	0.000220			