

Augmented Dickey-Fuller Unit Root Test on QT_ARMENIA_REPUBLIC_OF

Null Hypothesis: QT_ARMENIA_REPUBLIC_OF has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.333885	0.6116
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_ARMENIA_REPUBLIC_OF)				
Method: Least Squares				
Date: 08/04/19 Time: 16:22				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_ARMENIA_REPUBLIC_OF(-1)	-0.024224	0.018161	-1.333885	0.1852
D(QT_ARMENIA_REPUBLIC_OF(-1))	0.371309	0.093183	3.984745	0.0001
C	0.145639	0.108737	1.339374	0.1834
R-squared	0.138059	Mean dependent var		0.001101
Adjusted R-squared	0.121323	S.D. dependent var		0.015743
S.E. of regression	0.014757	Akaike info criterion		-5.566271
Sum squared resid	0.022431	Schwarz criterion		-5.490890
Log likelihood	298.0124	Hannan-Quinn criter.		-5.535719
F-statistic	8.248890	Durbin-Watson stat		1.985050
Prob(F-statistic)	0.000475			