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: 17:10
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		