

Augmented Dickey-Fuller Unit Root Test on QT_MOROCCO

Null Hypothesis: QT_MOROCCO has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.230824	0.6601
Test critical values:	1% level		-3.476805	
	5% level		-2.881830	
	10% level		-2.577668	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_MOROCCO)				
Method: Least Squares				
Date: 08/04/19 Time: 17:11				
Sample (adjusted): 2007M03 2018M12				
Included observations: 142 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_MOROCCO(-1)	-0.021473	0.017446	-1.230824	0.2205
D(QT_MOROCCO(-1))	0.174300	0.083910	2.077229	0.0396
C	0.045983	0.036654	1.254492	0.2118
R-squared	0.036573	Mean dependent var		0.001085
Adjusted R-squared	0.022711	S.D. dependent var		0.019417
S.E. of regression	0.019196	Akaike info criterion		-5.047374
Sum squared resid	0.051217	Schwarz criterion		-4.984927
Log likelihood	361.3635	Hannan-Quinn criter.		-5.021998
F-statistic	2.638311	Durbin-Watson stat		1.989688
Prob(F-statistic)	0.075060			