

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

Null Hypothesis: QT_BHUTAN has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.480527	0.1245
Test critical values:	1% level		-3.525618	
	5% level		-2.902953	
	10% level		-2.588902	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_BHUTAN)				
Method: Least Squares				
Date: 07/23/19 Time: 22:18				
Sample (adjusted): 2013M02 2018M12				
Included observations: 71 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_BHUTAN(-1)	-0.147768	0.059571	-2.480527	0.0156
D(QT_BHUTAN(-1))	0.191851	0.120282	1.595003	0.1153
C	0.599662	0.241476	2.483318	0.0155
R-squared	0.093566	Mean dependent var		0.000775
Adjusted R-squared	0.066906	S.D. dependent var		0.016833
S.E. of regression	0.016260	Akaike info criterion		-5.358870
Sum squared resid	0.017979	Schwarz criterion		-5.263264
Log likelihood	193.2399	Hannan-Quinn criter.		-5.320850
F-statistic	3.509621	Durbin-Watson stat		2.049289
Prob(F-statistic)	0.035435			