

Augmented Dickey-Fuller Unit Root Test on QT_BANGLADESH

Null Hypothesis: QT_BANGLADESH has a unit root
Exogenous: Constant
Lag Length: 1 (Fixed)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.194833	0.6747
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_BANGLADESH)
Method: Least Squares
Date: 07/23/19 Time: 22:18
Sample (adjusted): 2010M03 2018M12
Included observations: 106 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_BANGLADESH(-1)	-0.011776	0.009856	-1.194833	0.2349
D(QT_BANGLADESH(-1))	0.543097	0.082551	6.578902	0.0000
C	0.042995	0.036942	1.163859	0.2472

R-squared	0.299413	Mean dependent var	-0.002396
Adjusted R-squared	0.285809	S.D. dependent var	0.011678
S.E. of regression	0.009869	Akaike info criterion	-6.371007
Sum squared resid	0.010031	Schwarz criterion	-6.295626
Log likelihood	340.6634	Hannan-Quinn criter.	-6.340455
F-statistic	22.00978	Durbin-Watson stat	1.767790
Prob(F-statistic)	0.000000		