ملحق رقم (1) اختبار السكون لمتغير سعر الصرف

Augmented Dickey-Fuller Unit Root Test on D(EX,2)

ADF Test Statistic	-3.847043	1% Critical Value*	-3.8067
		5% Critical Value	-3.0199
		10% Critical Value	-2.6502

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(EX,3)
Method: Least Squares
Date: 01/23/11 Time: 17:51
Sample(adjusted): 1989 2008
Included observations: 20 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(EX(-1),2)	-1.460512	0.379645	-3.847043	0.0013
D(EX(-1),3)	0.281460	0.248945	1.130609	0.2739
C	-0.187355	4.306497	-0.043505	0.9658

R-squared	0.577203	Mean dependent var	1.101000
Adjusted R-squared	0.527462	S.D. dependent var	27.88105
S.E. of regression	19.16582	Akaike info criterion	8.881616
Sum squared resid	6244.590	Schwarz criterion	9.030975
Log likelihood	-85.81616	F-statistic	11.60420
Durbin-Watson stat	1.852268	Prob(F-statistic)	0.000664

ملحق رقم (2) اختبار السكون لمتغير الناتج المحلي الإجمالي

Augmented Dickey-Fuller Unit Root Test on GDP

ADF Test Statistic	4.790189	1% Critical Value*	-3.7667
		5% Critical Value	-3.0038
		10% Critical Value	-2.6417

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(GDP)
Method: Least Squares
Date: 01/23/11 Time: 17:55
Sample(adjusted): 1987 2008
Included observations: 22 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
GDP(-1)	0.309043	0.064516	4.790189	0.0001
D(GDP(-1))	-0.595218	0.404461	-1.471634	0.1575
C	741.8003	989.5529	0.749632	0.4627

R-squared	0.793664	Mean dependent var	5486.990
Adjusted R-squared	0.771944	S.D. dependent var	7061.243
S.E. of regression	3372.109	Akaike info criterion	19.21059
Sum squared resid	2.16E+08	Schwarz criterion	19.35937
Log likelihood	-208.3165	F-statistic	36.54138
Durbin-Watson stat	1.444776	Prob(F-statistic)	0.000000

ملحق رقم (3) اختبار السكون لمتغير الانفتاح الاقتصادي

Augmented Dickey-Fuller Unit Root Test on D(IMP)			
ADF Test Statistic	-4.341121	1% Critical Value*	-3.7856
		5% Critical Value	-3.0114
		10% Critical Value	-2.6457

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(IMP,2)
Method: Least Squares
Date: 01/23/11 Time: 17:56
Sample(adjusted): 1988 2008
Included observations: 21 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(IMP(-1))	-1.736292	0.399964	-4.341121	0.0004
D(IMP(-1),2)	0.163624	0.231713	0.706151	0.4891
C	201758.5	113591.5	1.776177	0.0926

R-squared	0.753664	Mean dependent var	6820.243
Adjusted R-squared	0.726294	S.D. dependent var	913994.0
S.E. of regression	478173.8	Akaike info criterion	29.12490
Sum squared resid	4.12E+12	Schwarz criterion	29.27412

ملحق رقم (4) اختبار السكون لمتغير التضخم

Augmented Dickey-Fuller Unit Root Test on D(INF)			
ADF Test Statistic	-3.271916	1% Critical Value*	-3.7856
		5% Critical Value	-3.0114
		10% Critical Value	-2.6457

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(INF,2)
Method: Least Squares
Date: 01/23/11 Time: 17:57
Sample(adjusted): 1988 2008
Included observations: 21 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(INF(-1))	-1.261706	0.385617	-3.271916	0.0042
D(INF(-1),2)	-0.071988	0.233481	-0.308327	0.7614
C	-0.708307	6.717883	-0.105436	0.9172

R-squared	0.680924	Mean dependent var	0.488571
Adjusted R-squared	0.645471	S.D. dependent var	51.52104
S.E. of regression	30.67682	Akaike info criterion	9.816455
Sum squared resid	16939.21	Schwarz criterion	9.965673
Log likelihood	-100.0728	F-statistic	19.20646

ملحق رقم (5) اختبار السكون لمتغير الاستثمار

Augmented Dickey-Fuller Unit Root Test on D(INV)

ADF Test Statistic	-5.437741	1% Critical Value*	-3.7856
		5% Critical Value	-3.0114
		10% Critical Value	-2.6457

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(INV,2)
Method: Least Squares
Date: 01/23/11 Time: 17:57
Sample(adjusted): 1988 2008
Included observations: 21 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(INV(-1))	-2.079262	0.382376	-5.437741	0.0000
D(INV(-1),2)	0.361376	0.219063	1.649647	0.1164
C	147830.2	59004.63	2.505399	0.0221

R-squared	0.794645	Mean dependent var	-1603.905
Adjusted R-squared	0.771828	S.D. dependent var	504443.4
S.E. of regression	240959.2	Akaike info criterion	27.75421
Sum squared resid	1.05E+12	Schwarz criterion	27.90342
Log likelihood	-288.4192	F-statistic	34.82660