

Augmented Dickey-Fuller Unit Root Test on QT_UNITED_KINGDOM

Null Hypothesis: QT_UNITED_KINGDOM has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.660782	0.4503
Test critical values:	1% level		-3.451283	
	5% level		-2.870651	
	10% level		-2.571695	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_UNITED_KINGDOM)				
Method: Least Squares				
Date: 07/21/19 Time: 00:20				
Sample (adjusted): 1993M03 2018M12				
Included observations: 310 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_UNITED_KINGDOM(-1)	-0.020823	0.012538	-1.660782	0.0978
D(QT_UNITED_KINGDOM(-1))	0.120693	0.056065	2.152738	0.0321
C	-0.007497	0.004908	-1.527553	0.1277
R-squared	0.020704	Mean dependent var		0.000479
Adjusted R-squared	0.014324	S.D. dependent var		0.021341
S.E. of regression	0.021187	Akaike info criterion		-4.861185
Sum squared resid	0.137815	Schwarz criterion		-4.825025
Log likelihood	756.4837	Hannan-Quinn criter.		-4.846730
F-statistic	3.245290	Durbin-Watson stat		1.942185
Prob(F-statistic)	0.040298			