

Augmented Dickey-Fuller Unit Root Test on QT_NORWAY

Null Hypothesis: QT_NORWAY has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.553473	0.1034
Test critical values:	1% level		-3.439384	
	5% level		-2.865417	
	10% level		-2.568891	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_NORWAY)				
Method: Least Squares				
Date: 08/04/19 Time: 16:22				
Sample (adjusted): 1960M03 2018M12				
Included observations: 706 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_NORWAY(-1)	-0.010660	0.004175	-2.553473	0.0109
D(QT_NORWAY(-1))	0.305132	0.035822	8.517949	0.0000
C	0.021743	0.008646	2.514705	0.0121
R-squared	0.099421	Mean dependent var	-0.000353	
Adjusted R-squared	0.096859	S.D. dependent var	0.022085	
S.E. of regression	0.020988	Akaike info criterion	-4.885490	
Sum squared resid	0.309669	Schwarz criterion	-4.866115	
Log likelihood	1727.578	Hannan-Quinn criter.	-4.878003	
F-statistic	38.80464	Durbin-Watson stat	1.960842	
Prob(F-statistic)	0.000000			