

Augmented Dickey-Fuller Unit Root Test on QT_LUXEMBOURG

Null Hypothesis: QT_LUXEMBOURG has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.936433	0.3153
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_LUXEMBOURG)				
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_LUXEMBOURG(-1)	-0.019000	0.009812	-1.936433	0.0537
D(QT_LUXEMBOURG(-1))	0.231823	0.055477	4.178693	0.0000
C	0.068538	0.035257	1.943936	0.0528
R-squared	0.060961	Mean dependent var		0.000418
Adjusted R-squared	0.054843	S.D. dependent var		0.023506
S.E. of regression	0.022852	Akaike info criterion		-4.709926
Sum squared resid	0.160320	Schwarz criterion		-4.673765
Log likelihood	733.0385	Hannan-Quinn criter.		-4.695470
F-statistic	9.964913	Durbin-Watson stat		1.993652
Prob(F-statistic)	0.000064			