Augmented Dickey-Fuller Unit Root Test on QT_CYPRUS

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.606822	0.4752
Test critical values:	1% level	-3.501445	
	5% level	-2.892536	
	10% level	-2.583371	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(QT_CYPRUS)
Method: Least Squares
Date: 08/04/19   Time: 17:10
Sample (adjusted): 2000M03 2007M12
Included observations: 94 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_CYPRUS(-1)	-0.049709	0.030936	-1.606822	0.1116
D(QT_CYPRUS(-1))	0.107952	0.103351	1.044521	0.2990
C	-0.044116	0.027256	-1.618602	0.1090

R-squared	0.034403	Mean dependent var	-0.000916
Adjusted R-squared	0.013181	S.D. dependent var	0.042720
S.E. of regression	0.042437	Akaike info criterion	-3.450176
Sum squared resid	0.163885	Schwarz criterion	-3.369007
Log likelihood	165.1583	Hannan-Quinn criter.	-3.417390
F-statistic	1.621112	Durbin-Watson stat	2.001556
Prob(F-statistic)	0.203335		