

# Augmented Dickey-Fuller Unit Root Test on QT\_SWEDEN

|  |             |                       |             |           |
|--|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: QT_SWEDEN has a unit root   |             |                       |             |           |
| Exogenous: Constant                          |             |                       |             |           |
| Lag Length: 1 (Fixed)                        |             |                       |             |           |
|  |             |                       | t-Statistic | Prob.*    |
| Augmented Dickey-Fuller test statistic       |             |                       | -2.063624   | 0.2598    |
| 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_SWEDEN)             |             |                       |             |           |
| Method: Least Squares                        |             |                       |             |           |
| Date: 08/04/19 Time: 17:11                   |             |                       |             |           |
| Sample (adjusted): 1960M03 2018M12           |             |                       |             |           |
| Included observations: 706 after adjustments |             |                       |             |           |
| Variable                                     | Coefficient | Std. Error            | t-Statistic | Prob.     |
| QT_SWEDEN(-1)                                | -0.009166   | 0.004442              | -2.063624   | 0.0394    |
| D(QT_SWEDEN(-1))                             | 0.351314    | 0.035417              | 9.919426    | 0.0000    |
| C  | 0.007412    | 0.003585              | 2.067279    | 0.0391    |
| R-squared                                    | 0.124477    | Mean dependent var    |             | 0.000315  |
| Adjusted R-squared                           | 0.121986    | S.D. dependent var    |             | 0.022724  |
| S.E. of regression                           | 0.021293    | Akaike info criterion |             | -4.856632 |
| Sum squared resid                            | 0.318736    | Schwarz criterion     |             | -4.837257 |
| Log likelihood                               | 1717.391    | Hannan-Quinn criter.  |             | -4.849145 |
| F-statistic                                  | 49.97435    | Durbin-Watson stat    |             | 1.933515  |
| Prob(F-statistic)                            | 0.000000    |                       |             |           |