

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

Null Hypothesis: QT_FINLAND has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.636013	0.0862
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_FINLAND)				
Method: Least Squares				
Date: 08/04/19 Time: 17:10				
Sample (adjusted): 1960M03 2018M12				
Included observations: 706 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_FINLAND(-1)	-0.015138	0.005743	-2.636013	0.0086
D(QT_FINLAND(-1))	0.234394	0.036667	6.392445	0.0000
C	0.024329	0.009271	2.624259	0.0089
R-squared	0.060708	Mean dependent var		3.30E-06
Adjusted R-squared	0.058036	S.D. dependent var		0.023975
S.E. of regression	0.023269	Akaike info criterion		-4.679150
Sum squared resid	0.380637	Schwarz criterion		-4.659775
Log likelihood	1654.740	Hannan-Quinn criter.		-4.671663
F-statistic	22.71809	Durbin-Watson stat		1.987104
Prob(F-statistic)	0.000000			