Augmented Dickey-Fuller Unit Root Test on QT_LATVIA

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-8.633678	0.0000
Test critical values:	1% level	-3.455289	
	5% level	-2.872413	
	10% level	-2.572638	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(QT_LATVIA)
Method: Least Squares
Date: 07/23/19   Time: 22:18
Sample (adjusted): 1992M04 2013M12
Included observations: 261 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_LATVIA(-1)	-0.039695	0.004598	-8.633678	0.0000
D(QT_LATVIA(-1))	-0.083974	0.050589	-1.659928	0.0981
C	-0.017185	0.002131	-8.063746	0.0000

R-squared	0.243808	Mean dependent var	-0.008626
Adjusted R-squared	0.237946	S.D. dependent var	0.032287
S.E. of regression	0.028185	Akaike info criterion	-4.288640
Sum squared resid	0.204951	Schwarz criterion	-4.247669
Log likelihood	562.6675	Hannan-Quinn criter.	-4.272171
F-statistic	41.59154	Durbin-Watson stat	1.503773
Prob(F-statistic)	0.000000		