

Augmented Dickey-Fuller Unit Root Test on QT_HUNGARY

Null Hypothesis: QT_HUNGARY has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.220917	0.6668
Test critical values:	1% level		-3.444158	
	5% level		-2.867522	
	10% level		-2.570019	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_HUNGARY)				
Method: Least Squares				
Date: 07/23/19 Time: 22:18				
Sample (adjusted): 1980M03 2018M12				
Included observations: 466 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_HUNGARY(-1)	-0.004997	0.004093	-1.220917	0.2227
D(QT_HUNGARY(-1))	0.211985	0.045413	4.667910	0.0000
C	0.027275	0.022768	1.197939	0.2316
R-squared	0.046976	Mean dependent var		-0.000609
Adjusted R-squared	0.042859	S.D. dependent var		0.027349
S.E. of regression	0.026756	Akaike info criterion		-4.397694
Sum squared resid	0.331456	Schwarz criterion		-4.371014
Log likelihood	1027.663	Hannan-Quinn criter.		-4.387194
F-statistic	11.41089	Durbin-Watson stat		1.969461
Prob(F-statistic)	0.000015			