

Augmented Dickey-Fuller Unit Root Test on QT_SLOVENIA

Null Hypothesis: QT_SLOVENIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.026248	0.2755
Test critical values:	1% level		-3.466377	
	5% level		-2.877274	
	10% level		-2.575236	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_SLOVENIA)				
Method: Least Squares				
Date: 08/04/19 Time: 17:11				
Sample (adjusted): 1992M01 2007M02				
Included observations: 182 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_SLOVENIA(-1)	-0.034406	0.016980	-2.026248	0.0442
D(QT_SLOVENIA(-1))	0.280580	0.070506	3.979540	0.0001
C	0.186574	0.092536	2.016228	0.0453
R-squared	0.093213	Mean dependent var		-0.001333
Adjusted R-squared	0.083081	S.D. dependent var		0.028433
S.E. of regression	0.027226	Akaike info criterion		-4.352914
Sum squared resid	0.132688	Schwarz criterion		-4.300101
Log likelihood	399.1152	Hannan-Quinn criter.		-4.331504
F-statistic	9.200123	Durbin-Watson stat		1.943235
Prob(F-statistic)	0.000157			