

Augmented Dickey-Fuller Unit Root Test on QT_MALTA

Null Hypothesis: QT_MALTA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.014595	0.9507
Test critical values:	1% level		-3.639407	
	5% level		-2.951125	
	10% level		-2.614300	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_MALTA)				
Method: Least Squares				
Date: 08/04/19 Time: 17:11				
Sample (adjusted): 2005M03 2007M12				
Included observations: 34 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_MALTA(-1)	-0.001213	0.083137	-0.014595	0.9884
D(QT_MALTA(-1))	0.073394	0.200730	0.365636	0.7171
C	-0.004280	0.081407	-0.052570	0.9584
R-squared	0.005202	Mean dependent var		-0.003332
Adjusted R-squared	-0.058978	S.D. dependent var		0.021959
S.E. of regression	0.022597	Akaike info criterion		-4.657859
Sum squared resid	0.015830	Schwarz criterion		-4.523180
Log likelihood	82.18361	Hannan-Quinn criter.		-4.611930
F-statistic	0.081057	Durbin-Watson stat		2.002822
Prob(F-statistic)	0.922336			