

Augmented Dickey-Fuller Unit Root Test on QT_BULGARIA

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|--|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: QT_BULGARIA has a unit root | | | | |
| Exogenous: Constant | | | | |
| Lag Length: 1 (Fixed) | | | | |
| | | | t-Statistic | Prob.* |
| Augmented Dickey-Fuller test statistic | | | -1.879878 | 0.3416 |
| Test critical values: | 1% level | | -3.453072 | |
| | 5% level | | -2.871438 | |
| | 10% level | | -2.572116 | |
| *Mackinnon (1996) one-sided p-values. | | | | |
| Augmented Dickey-Fuller Test Equation | | | | |
| Dependent Variable: D(QT_BULGARIA) | | | | |
| Method: Least Squares | | | | |
| Date: 07/23/19 Time: 22:18 | | | | |
| Sample (adjusted): 1995M03 2018M12 | | | | |
| Included observations: 286 after adjustments | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| QT_BULGARIA(-1) | -0.016928 | 0.009005 | -1.879878 | 0.0612 |
| D(QT_BULGARIA(-1)) | 0.138833 | 0.058571 | 2.370316 | 0.0184 |
| C | -0.059753 | 0.030942 | -1.931132 | 0.0545 |
| R-squared | 0.030014 | Mean dependent var | | -0.002098 |
| Adjusted R-squared | 0.023159 | S.D. dependent var | | 0.045875 |
| S.E. of regression | 0.045341 | Akaike info criterion | | -3.338786 |
| Sum squared resid | 0.581788 | Schwarz criterion | | -3.300436 |
| Log likelihood | 480.4464 | Hannan-Quinn criter. | | -3.323414 |
| F-statistic | 4.378340 | Durbin-Watson stat | | 2.009602 |
| Prob(F-statistic) | 0.013407 | | | |