

Augmented Dickey-Fuller Unit Root Test on QT_SWITZERLAND

Null Hypothesis: QT_SWITZERLAND has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.040058	0.2697
Test critical values:	1% level		-3.439384	
	5% level		-2.865417	
	10% level		-2.568891	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_SWITZERLAND)				
Method: Least Squares				
Date: 08/04/19 Time: 17:11				
Sample (adjusted): 1960M03 2018M12				
Included observations: 706 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_SWITZERLAND(-1)	-0.006370	0.003123	-2.040058	0.0417
D(QT_SWITZERLAND(-1))	0.241614	0.036508	6.618158	0.0000
C	0.001074	0.001320	0.813686	0.4161
R-squared	0.063404	Mean dependent var		-0.001081
Adjusted R-squared	0.060739	S.D. dependent var		0.025639
S.E. of regression	0.024848	Akaike info criterion		-4.547862
Sum squared resid	0.434039	Schwarz criterion		-4.528486
Log likelihood	1608.395	Hannan-Quinn criter.		-4.540375
F-statistic	23.79521	Durbin-Watson stat		1.981621
Prob(F-statistic)	0.000000			