

Augmented Dickey-Fuller Unit Root Test on QT_LUXEMBOURG

Null Hypothesis: QT_LUXEMBOURG has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.615034	0.0903
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_LUXEMBOURG)				
Method: Least Squares				
Date: 07/23/19 Time: 22:18				
Sample (adjusted): 1960M03 2018M12				
Included observations: 706 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_LUXEMBOURG(-1)	-0.013895	0.005313	-2.615034	0.0091
D(QT_LUXEMBOURG(-1))	0.263704	0.036359	7.252809	0.0000
C	0.050220	0.019265	2.606811	0.0093
R-squared	0.075085	Mean dependent var		-0.000143
Adjusted R-squared	0.072454	S.D. dependent var		0.023535
S.E. of regression	0.022667	Akaike info criterion		-4.731593
Sum squared resid	0.361189	Schwarz criterion		-4.712218
Log likelihood	1673.252	Hannan-Quinn criter.		-4.724107
F-statistic	28.53505	Durbin-Watson stat		1.992884
Prob(F-statistic)	0.000000			