

Augmented Dickey-Fuller Unit Root Test on QT_SWITZERLAND

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|---|-------------|-----------------------|-------------|-----------|
| 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: 07/23/19 Time: 22:18 | | | | |
| 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 | | | |