

# Augmented Dickey-Fuller Unit Root Test on QT\_SWEDEN

Null Hypothesis: QT_SWEDEN has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.878283	0.3424
Test critical values:	1% level		-3.451283	
	5% level		-2.870651	
	10% level		-2.571695	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_SWEDEN)				
Method: Least Squares				
Date: 07/21/19 Time: 00:20				
Sample (adjusted): 1993M03 2018M12				
Included observations: 310 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_SWEDEN(-1)	-0.017184	0.009149	-1.878283	0.0613
D(QT_SWEDEN(-1))	0.333430	0.053791	6.198651	0.0000
C	0.016058	0.008183	1.962394	0.0506
R-squared	0.115405	Mean dependent var		0.001393
Adjusted R-squared	0.109643	S.D. dependent var		0.024898
S.E. of regression	0.023493	Akaike info criterion		-4.654556
Sum squared resid	0.169447	Schwarz criterion		-4.618395
Log likelihood	724.4562	Hannan-Quinn criter.		-4.640100
F-statistic	20.02581	Durbin-Watson stat		1.917042
Prob(F-statistic)	0.000000			