

Augmented Dickey-Fuller Unit Root Test on QT_IRELAND

Null Hypothesis: QT_IRELAND has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.557144	0.1028
Test critical values:	1% level		-3.442795	
	5% level		-2.866922	
	10% level		-2.569697	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_IRELAND)				
Method: Least Squares				
Date: 08/04/19 Time: 17:10				
Sample (adjusted): 1976M01 2018M12				
Included observations: 516 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_IRELAND(-1)	-0.020298	0.007938	-2.557144	0.0108
D(QT_IRELAND(-1))	0.174713	0.043438	4.022097	0.0001
C	-0.007092	0.002965	-2.391564	0.0171
R-squared	0.039465	Mean dependent var	-0.000124	
Adjusted R-squared	0.035720	S.D. dependent var	0.026684	
S.E. of regression	0.026203	Akaike info criterion	-4.440107	
Sum squared resid	0.352218	Schwarz criterion	-4.415420	
Log likelihood	1148.548	Hannan-Quinn criter.	-4.430433	
F-statistic	10.53875	Durbin-Watson stat	1.965712	
Prob(F-statistic)	0.000033			