

Augmented Dickey-Fuller Unit Root Test on QT_GREECE

Null Hypothesis: QT_GREECE has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.824031	0.3685
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_GREECE)				
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_GREECE(-1)	-0.016778	0.009198	-1.824031	0.0691
D(QT_GREECE(-1))	0.242518	0.055346	4.381815	0.0000
C	0.095119	0.052120	1.824998	0.0690
R-squared	0.064833	Mean dependent var		0.000135
Adjusted R-squared	0.058741	S.D. dependent var		0.024711
S.E. of regression	0.023974	Akaike info criterion		-4.614032
Sum squared resid	0.176455	Schwarz criterion		-4.577871
Log likelihood	718.1749	Hannan-Quinn criter.		-4.599576
F-statistic	10.64184	Durbin-Watson stat		1.929899
Prob(F-statistic)	0.000034			