

Augmented Dickey-Fuller Unit Root Test on QT_BELGIUM

Null Hypothesis: QT_BELGIUM has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.055069	0.2633
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_BELGIUM)				
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_BELGIUM(-1)	-0.019826	0.009647	-2.055069	0.0407
D(QT_BELGIUM(-1))	0.281375	0.054705	5.143499	0.0000
C	0.071011	0.034446	2.061540	0.0401
R-squared	0.086467	Mean dependent var		0.000394
Adjusted R-squared	0.080516	S.D. dependent var		0.022738
S.E. of regression	0.021804	Akaike info criterion		-4.803835
Sum squared resid	0.145949	Schwarz criterion		-4.767675
Log likelihood	747.5945	Hannan-Quinn criter.		-4.789380
F-statistic	14.52902	Durbin-Watson stat		1.952359
Prob(F-statistic)	0.000001			