

Augmented Dickey-Fuller Unit Root Test on QT_JORDAN

Null Hypothesis: QT_JORDAN has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.239825	0.1932
Test critical values:	1% level		-3.473096	
	5% level		-2.880211	
	10% level		-2.576805	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_JORDAN)				
Method: Least Squares				
Date: 07/23/19 Time: 22:18				
Sample (adjusted): 2006M03 2018M12				
Included observations: 154 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_JORDAN(-1)	-0.020299	0.009063	-2.239825	0.0266
D(QT_JORDAN(-1))	0.193776	0.078276	2.475552	0.0144
C	-0.008407	0.003265	-2.574569	0.0110
R-squared	0.071918	Mean dependent var		-0.001542
Adjusted R-squared	0.059625	S.D. dependent var		0.008061
S.E. of regression	0.007817	Akaike info criterion		-6.845658
Sum squared resid	0.009228	Schwarz criterion		-6.786497
Log likelihood	530.1157	Hannan-Quinn criter.		-6.821627
F-statistic	5.850529	Durbin-Watson stat		2.012486
Prob(F-statistic)	0.003571			