

# Augmented Dickey-Fuller Unit Root Test on QT\_SAN\_MARINO

Null Hypothesis: QT_SAN_MARINO has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.445703	0.5570
Test critical values:	1% level		-3.495021	
	5% level		-2.889753	
	10% level		-2.581890	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_SAN_MARINO)				
Method: Least Squares				
Date: 08/04/19 Time: 17:11				
Sample (adjusted): 2010M03 2018M09				
Included observations: 103 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_SAN_MARINO(-1)	-0.031754	0.021965	-1.445703	0.1514
D(QT_SAN_MARINO(-1))	0.216865	0.096181	2.254768	0.0263
C	-0.005099	0.004910	-1.038470	0.3016
R-squared	0.062170	Mean dependent var		0.001790
Adjusted R-squared	0.043414	S.D. dependent var		0.021403
S.E. of regression	0.020933	Akaike info criterion		-4.866257
Sum squared resid	0.043820	Schwarz criterion		-4.789518
Log likelihood	253.6123	Hannan-Quinn criter.		-4.835175
F-statistic	3.314580	Durbin-Watson stat		1.977810
Prob(F-statistic)	0.040383			