

Augmented Dickey-Fuller Unit Root Test on QT_FINLAND

Null Hypothesis: QT_FINLAND has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.124670	0.2352
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_FINLAND)				
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_FINLAND(-1)	-0.021569	0.010151	-2.124670	0.0344
D(QT_FINLAND(-1))	0.296906	0.053656	5.533489	0.0000
C	0.035642	0.016749	2.127976	0.0341
R-squared	0.097262	Mean dependent var		0.000315
Adjusted R-squared	0.091381	S.D. dependent var		0.023059
S.E. of regression	0.021980	Akaike info criterion		-4.787728
Sum squared resid	0.148319	Schwarz criterion		-4.751568
Log likelihood	745.0978	Hannan-Quinn criter.		-4.773273
F-statistic	16.53829	Durbin-Watson stat		1.939191
Prob(F-statistic)	0.000000			