

# Augmented Dickey-Fuller Unit Root Test on QT\_GEORGIA

Null Hypothesis: QT_GEORGIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.472161	0.5454
Test critical values:	1% level		-3.469933	
	5% level		-2.878829	
	10% level		-2.576067	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_GEORGIA)				
Method: Least Squares				
Date: 08/04/19 Time: 16:22				
Sample (adjusted): 2005M03 2018M12				
Included observations: 166 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_GEORGIA(-1)	-0.016577	0.011260	-1.472161	0.1429
D(QT_GEORGIA(-1))	0.405838	0.072026	5.634609	0.0000
C	0.010797	0.007461	1.447060	0.1498
R-squared	0.166456	Mean dependent var		0.000232
Adjusted R-squared	0.156228	S.D. dependent var		0.022772
S.E. of regression	0.020917	Akaike info criterion		-4.878561
Sum squared resid	0.071319	Schwarz criterion		-4.822320
Log likelihood	407.9205	Hannan-Quinn criter.		-4.855732
F-statistic	16.27527	Durbin-Watson stat		1.952310
Prob(F-statistic)	0.000000			