

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

Null Hypothesis: QT_ISRAEL has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-5.485169	0.0000
Test critical values:	1% level		-3.444342	
	5% level		-2.867603	
	10% level		-2.570063	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_ISRAEL)				
Method: Least Squares				
Date: 07/23/19 Time: 22:18				
Sample (adjusted): 1980M09 2018M12				
Included observations: 460 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_ISRAEL(-1)	-0.091509	0.016683	-5.485169	0.0000
D(QT_ISRAEL(-1))	-0.050768	0.045279	-1.121234	0.2628
C	0.132922	0.024577	5.408327	0.0000
R-squared	0.067046	Mean dependent var		-0.001312
Adjusted R-squared	0.062963	S.D. dependent var		0.045158
S.E. of regression	0.043713	Akaike info criterion		-3.415835
Sum squared resid	0.873254	Schwarz criterion		-3.388892
Log likelihood	788.6420	Hannan-Quinn criter.		-3.405225
F-statistic	16.42103	Durbin-Watson stat		2.004434
Prob(F-statistic)	0.000000			