Augmented Dickey-Fuller Unit Root Test on QT_SPAIN

Null Hypothesis: QT_SPAIN has a unit root
Exogenous: Constant
Lag Length: 1 (Fixed)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.291429	0.1751
Test critical values:	1% level	-3.439384	
	5% level	-2.865417	
	10% level	-2.568891	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(QT_SPAIN)
Method: Least Squares
Date: 07/23/19   Time: 22:18
Sample (adjusted): 1960M03 2018M12
Included observations: 706 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_SPAIN(-1)	-0.007306	0.003189	-2.291429	0.0222
D(QT_SPAIN(-1))	0.289583	0.035975	8.049566	0.0000
C	0.037048	0.016464	2.250200	0.0247

R-squared	0.090199	Mean dependent var	-0.000885
Adjusted R-squared	0.087610	S.D. dependent var	0.023043
S.E. of regression	0.022010	Akaike info criterion	-4.790366
Sum squared resid	0.340573	Schwarz criterion	-4.770991
Log likelihood	1693.999	Hannan-Quinn criter.	-4.782880
F-statistic	34.84802	Durbin-Watson stat	1.972816
Prob(F-statistic)	0.000000		