

Augmented Dickey-Fuller Unit Root Test on QT_LATVIA

Null Hypothesis: QT_LATVIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-8.633678	0.0000
Test critical values:	1% level		-3.455289	
	5% level		-2.872413	
	10% level		-2.572638	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_LATVIA)				
Method: Least Squares				
Date: 08/04/19 Time: 16:22				
Sample (adjusted): 1992M04 2013M12				
Included observations: 261 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_LATVIA(-1)	-0.039695	0.004598	-8.633678	0.0000
D(QT_LATVIA(-1))	-0.083974	0.050589	-1.659928	0.0981
C	-0.017185	0.002131	-8.063746	0.0000
R-squared	0.243808	Mean dependent var	-0.008626	
Adjusted R-squared	0.237946	S.D. dependent var	0.032287	
S.E. of regression	0.028185	Akaike info criterion	-4.288640	
Sum squared resid	0.204951	Schwarz criterion	-4.247669	
Log likelihood	562.6675	Hannan-Quinn criter.	-4.272171	
F-statistic	41.59154	Durbin-Watson stat	1.503773	
Prob(F-statistic)	0.000000			