Augmented Dickey-Fuller Unit Root Test on QT_ESTONIA

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-0.816238	0.8114
Test critical values:	1% level	-3.473096	
	5% level	-2.880211	
	10% level	-2.576805	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(QT_ESTONIA)
Method: Least Squares
Date: 08/04/19   Time: 16:22
Sample (adjusted): 1998M03 2010M12
Included observations: 154 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_ESTONIA(-1)	-0.007817	0.009577	-0.816238	0.4156
D(QT_ESTONIA(-1))	0.270066	0.079048	3.416489	0.0008
C	0.014827	0.020665	0.717494	0.4742

R-squared	0.073223	Mean dependent var	-0.002749
Adjusted R-squared	0.060948	S.D. dependent var	0.025783
S.E. of regression	0.024985	Akaike info criterion	-4.521818
Sum squared resid	0.094260	Schwarz criterion	-4.462656
Log likelihood	351.1800	Hannan-Quinn criter.	-4.497787
F-statistic	5.965127	Durbin-Watson stat	1.915261
Prob(F-statistic)	0.003211		