

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

Null Hypothesis: QT_CROATIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.489366	0.5367
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_CROATIA)				
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_CROATIA(-1)	-0.022433	0.015062	-1.489366	0.1383
D(QT_CROATIA(-1))	0.292817	0.075310	3.888135	0.0001
C	0.042206	0.027973	1.508818	0.1333
R-squared	0.090085	Mean dependent var		0.000862
Adjusted R-squared	0.078921	S.D. dependent var		0.022585
S.E. of regression	0.021675	Akaike info criterion		-4.807381
Sum squared resid	0.076580	Schwarz criterion		-4.751141
Log likelihood	402.0127	Hannan-Quinn criter.		-4.784553
F-statistic	8.068828	Durbin-Watson stat		1.934957
Prob(F-statistic)	0.000456			