

# Augmented Dickey-Fuller Unit Root Test on QT\_RUSSIAN\_FEDERATION

Null Hypothesis: QT_RUSSIAN_FEDERATION has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-3.372489	0.0127
Test critical values:	1% level		-3.450812	
	5% level		-2.870444	
	10% level		-2.571584	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_RUSSIAN_FEDERATION)				
Method: Least Squares				
Date: 08/04/19 Time: 16:23				
Sample (adjusted): 1992M08 2018M12				
Included observations: 317 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_RUSSIAN_FEDERATION(-1)	-0.028065	0.008322	-3.372489	0.0008
D(QT_RUSSIAN_FEDERATION(-1))	0.169708	0.054438	3.117449	0.0020
C	0.103155	0.032075	3.216062	0.0014
R-squared	0.064187	Mean dependent var		-0.005022
Adjusted R-squared	0.058226	S.D. dependent var		0.072033
S.E. of regression	0.069905	Akaike info criterion		-2.473955
Sum squared resid	1.534405	Schwarz criterion		-2.438381
Log likelihood	395.1218	Hannan-Quinn criter.		-2.459745
F-statistic	10.76849	Durbin-Watson stat		1.989834
Prob(F-statistic)	0.000030			