

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

Null Hypothesis: QT_TURKEY has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.218409	0.2002
Test critical values:	1% level		-3.451283	
	5% level		-2.870651	
	10% level		-2.571695	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_TURKEY)				
Method: Least Squares				
Date: 07/21/19 Time: 00:20				
Sample (adjusted): 1993M03 2018M12				
Included observations: 310 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_TURKEY(-1)	-0.033347	0.015032	-2.218409	0.0273
D(QT_TURKEY(-1))	0.022996	0.057146	0.402408	0.6877
C	0.005413	0.003986	1.357805	0.1755
R-squared	0.015806	Mean dependent var		0.000465
Adjusted R-squared	0.009394	S.D. dependent var		0.058437
S.E. of regression	0.058162	Akaike info criterion		-2.841529
Sum squared resid	1.038535	Schwarz criterion		-2.805369
Log likelihood	443.4370	Hannan-Quinn criter.		-2.827074
F-statistic	2.465189	Durbin-Watson stat		2.004418
Prob(F-statistic)	0.086674			