Augmented Dickey-Fuller Unit Root Test on QT_PORTUGAL

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.035636	0.2716
Test critical values:	1% level	-3.439384	
	5% level	-2.865417	
	10% level	-2.568891	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(QT_PORTUGAL)
Method: Least Squares
Date: 08/04/19   Time: 16:23
Sample (adjusted): 1960M03 2018M12
Included observations: 706 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_PORTUGAL(-1)	-0.006877	0.003378	-2.035636	0.0422
D(QT_PORTUGAL(-1))	0.230832	0.036614	6.304491	0.0000
C	0.036348	0.018185	1.998784	0.0460

R-squared	0.058056	Mean dependent var	-0.000811
Adjusted R-squared	0.055377	S.D. dependent var	0.024595
S.E. of regression	0.023904	Akaike info criterion	-4.625304
Sum squared resid	0.401694	Schwarz criterion	-4.605929
Log likelihood	1635.732	Hannan-Quinn criter.	-4.617817
F-statistic	21.66459	Durbin-Watson stat	1.981222
Prob(F-statistic)	0.000000		