

Augmented Dickey-Fuller Unit Root Test on QT_FRANCE

Null Hypothesis: QT_FRANCE has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.951180	0.3086
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_FRANCE)				
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_FRANCE(-1)	-0.018735	0.009602	-1.951180	0.0519
D(QT_FRANCE(-1))	0.268887	0.054984	4.890261	0.0000
C	0.032811	0.016579	1.979069	0.0487
R-squared	0.078639	Mean dependent var		0.000770
Adjusted R-squared	0.072637	S.D. dependent var		0.022768
S.E. of regression	0.021925	Akaike info criterion		-4.792717
Sum squared resid	0.147581	Schwarz criterion		-4.756557
Log likelihood	745.8712	Hannan-Quinn criter.		-4.778262
F-statistic	13.10144	Durbin-Watson stat		1.955316
Prob(F-statistic)	0.000003			