

Augmented Dickey-Fuller Unit Root Test on QT_ROMANIA

Null Hypothesis: QT_ROMANIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.743413	0.4080
Test critical values:	1% level		-3.459231	
	5% level		-2.874143	
	10% level		-2.573563	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_ROMANIA)				
Method: Least Squares				
Date: 08/04/19 Time: 17:11				
Sample (adjusted): 2000M03 2018M12				
Included observations: 226 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_ROMANIA(-1)	-0.013336	0.007650	-1.743413	0.0826
D(QT_ROMANIA(-1))	0.278961	0.063913	4.364673	0.0000
C	0.018247	0.011111	1.642292	0.1019
R-squared	0.089426	Mean dependent var		-0.001258
Adjusted R-squared	0.081259	S.D. dependent var		0.025257
S.E. of regression	0.024209	Akaike info criterion		-4.590969
Sum squared resid	0.130699	Schwarz criterion		-4.545563
Log likelihood	521.7794	Hannan-Quinn criter.		-4.572645
F-statistic	10.95024	Durbin-Watson stat		1.954236
Prob(F-statistic)	0.000029			