

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

Null Hypothesis: QT_SWITZERLAND has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.075404	0.2549
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_SWITZERLAND)				
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_SWITZERLAND(-1)	-0.023192	0.011175	-2.075404	0.0388
D(QT_SWITZERLAND(-1))	0.169689	0.056178	3.020563	0.0027
C	0.002145	0.001746	1.228909	0.2200
R-squared	0.038525	Mean dependent var	-4.48E-05	
Adjusted R-squared	0.032261	S.D. dependent var	0.024818	
S.E. of regression	0.024415	Akaike info criterion	-4.577639	
Sum squared resid	0.182995	Schwarz criterion	-4.541478	
Log likelihood	712.5340	Hannan-Quinn criter.	-4.563183	
F-statistic	6.150533	Durbin-Watson stat	1.974605	
Prob(F-statistic)	0.002404			