

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

Null Hypothesis: QT_POLAND has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.274516	0.1810
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_POLAND)				
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_POLAND(-1)	-0.021312	0.009370	-2.274516	0.0236
D(QT_POLAND(-1))	0.289793	0.054390	5.328034	0.0000
C	0.024472	0.011068	2.211024	0.0278
R-squared	0.094744	Mean dependent var		-0.000622
Adjusted R-squared	0.088846	S.D. dependent var		0.029538
S.E. of regression	0.028195	Akaike info criterion		-4.289697
Sum squared resid	0.244056	Schwarz criterion		-4.253536
Log likelihood	667.9030	Hannan-Quinn criter.		-4.275241
F-statistic	16.06521	Durbin-Watson stat		1.945701
Prob(F-statistic)	0.000000			