

Augmented Dickey-Fuller Unit Root Test on QT_CZECH_REPUBLIC

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|--|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: QT_CZECH_REPUBLIC has a unit root | | | | |
| Exogenous: Constant | | | | |
| Lag Length: 1 (Fixed) | | | | |
| | | | t-Statistic | Prob.* |
| Augmented Dickey-Fuller test statistic | | | -1.721253 | 0.4195 |
| 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_CZECH_REPUBLIC) | | | | |
| Method: Least Squares | | | | |
| Date: 07/21/19 Time: 12:19 | | | | |
| Sample (adjusted): 1993M03 2018M12 | | | | |
| Included observations: 310 after adjustments | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| QT_CZECH_REPUBLIC(-1) | -0.009720 | 0.005647 | -1.721253 | 0.0862 |
| D(QT_CZECH_REPUBLIC(-1)) | 0.237047 | 0.055195 | 4.294691 | 0.0000 |
| C | 0.031005 | 0.018933 | 1.637623 | 0.1025 |
| R-squared | 0.064874 | Mean dependent var | | -0.001931 |
| Adjusted R-squared | 0.058782 | S.D. dependent var | | 0.027789 |
| S.E. of regression | 0.026960 | Akaike info criterion | | -4.379321 |
| Sum squared resid | 0.223135 | Schwarz criterion | | -4.343161 |
| Log likelihood | 681.7947 | Hannan-Quinn criter. | | -4.364865 |
| F-statistic | 10.64907 | Durbin-Watson stat | | 1.987828 |
| Prob(F-statistic) | 0.000034 | | | |