

Augmented Dickey-Fuller Unit Root Test on QT_ISRAEL

Null Hypothesis: QT_ISRAEL has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.053356	0.2641
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_ISRAEL)				
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_ISRAEL(-1)	-0.021137	0.010294	-2.053356	0.0409
D(QT_ISRAEL(-1))	0.233722	0.055533	4.208668	0.0000
C	0.030479	0.014850	2.052420	0.0410
R-squared	0.062603	Mean dependent var		4.40E-05
Adjusted R-squared	0.056496	S.D. dependent var		0.016359
S.E. of regression	0.015891	Akaike info criterion		-5.436541
Sum squared resid	0.077521	Schwarz criterion		-5.400381
Log likelihood	845.6639	Hannan-Quinn criter.		-5.422086
F-statistic	10.25137	Durbin-Watson stat		1.992914
Prob(F-statistic)	0.000049			