

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			-2.514058	0.1129
Test critical values:	1% level		-3.448414	
	5% level		-2.869396	
	10% level		-2.571023	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_POLAND)				
Method: Least Squares				
Date: 08/04/19 Time: 17:11				
Sample (adjusted): 1989M03 2018M12				
Included observations: 358 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_POLAND(-1)	-0.021433	0.008525	-2.514058	0.0124
D(QT_POLAND(-1))	0.294955	0.050483	5.842630	0.0000
C	0.025652	0.010793	2.376799	0.0180
R-squared	0.098586	Mean dependent var	-0.001276	
Adjusted R-squared	0.093508	S.D. dependent var	0.043417	
S.E. of regression	0.041337	Akaike info criterion	-3.525751	
Sum squared resid	0.606619	Schwarz criterion	-3.493233	
Log likelihood	634.1094	Hannan-Quinn criter.	-3.512818	
F-statistic	19.41289	Durbin-Watson stat	1.840326	
Prob(F-statistic)	0.000000			