

Augmented Dickey-Fuller Unit Root Test on QT_RUSSIAN_FEDERATION

Null Hypothesis: QT_RUSSIAN_FEDERATION has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-4.457518	0.0003
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_RUSSIAN_FEDERATION)				
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_RUSSIAN_FEDERATION(-1)	-0.042688	0.009577	-4.457518	0.0000
D(QT_RUSSIAN_FEDERATION(-1))	0.099350	0.055060	1.804401	0.0721
C	0.156778	0.036412	4.305664	0.0000
R-squared	0.074938	Mean dependent var		-0.005362
Adjusted R-squared	0.068911	S.D. dependent var		0.067842
S.E. of regression	0.065462	Akaike info criterion		-2.605052
Sum squared resid	1.315594	Schwarz criterion		-2.568892
Log likelihood	406.7831	Hannan-Quinn criter.		-2.590597
F-statistic	12.43477	Durbin-Watson stat		1.990581
Prob(F-statistic)	0.000006			