

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

Null Hypothesis: QT_IRELAND has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.629397	0.4663
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_IRELAND)				
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_IRELAND(-1)	-0.014586	0.008952	-1.629397	0.1043
D(QT_IRELAND(-1))	0.206937	0.053804	3.846107	0.0001
C	-0.005236	0.003567	-1.468173	0.1431
R-squared	0.050887	Mean dependent var		0.000333
Adjusted R-squared	0.044704	S.D. dependent var		0.022928
S.E. of regression	0.022410	Akaike info criterion		-4.748996
Sum squared resid	0.154177	Schwarz criterion		-4.712835
Log likelihood	739.0943	Hannan-Quinn criter.		-4.734540
F-statistic	8.229901	Durbin-Watson stat		1.819314
Prob(F-statistic)	0.000330			