

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

Null Hypothesis: QT_ICELAND has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.824339	0.0554
Test critical values:	1% level		-3.440841	
	5% level		-2.866060	
	10% level		-2.569236	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_ICELAND)				
Method: Least Squares				
Date: 07/23/19 Time: 22:18				
Sample (adjusted): 1960M03 2018M12				
Included observations: 610 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_ICELAND(-1)	-0.022454	0.007950	-2.824339	0.0049
D(QT_ICELAND(-1))	0.057074	0.026800	2.129639	0.0336
C	0.097842	0.034761	2.814665	0.0050
R-squared	0.018433	Mean dependent var		-0.000210
Adjusted R-squared	0.015199	S.D. dependent var		0.031127
S.E. of regression	0.030890	Akaike info criterion		-4.111878
Sum squared resid	0.579186	Schwarz criterion		-4.090173
Log likelihood	1257.123	Hannan-Quinn criter.		-4.103435
F-statistic	5.699522	Durbin-Watson stat		1.833294
Prob(F-statistic)	0.003529			