

Augmented Dickey-Fuller Unit Root Test on QT_SWEDEN

Null Hypothesis: QT_SWEDEN has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.063624	0.2598
Test critical values:	1% level		-3.439384	
	5% level		-2.865417	
	10% level		-2.568891	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_SWEDEN)				
Method: Least Squares				
Date: 08/04/19 Time: 16:23				
Sample (adjusted): 1960M03 2018M12				
Included observations: 706 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_SWEDEN(-1)	-0.009166	0.004442	-2.063624	0.0394
D(QT_SWEDEN(-1))	0.351314	0.035417	9.919426	0.0000
C	0.007412	0.003585	2.067279	0.0391
R-squared	0.124477	Mean dependent var		0.000315
Adjusted R-squared	0.121986	S.D. dependent var		0.022724
S.E. of regression	0.021293	Akaike info criterion		-4.856632
Sum squared resid	0.318736	Schwarz criterion		-4.837257
Log likelihood	1717.391	Hannan-Quinn criter.		-4.849145
F-statistic	49.97435	Durbin-Watson stat		1.933515
Prob(F-statistic)	0.000000			