

Augmented Dickey-Fuller Unit Root Test on QT_SPAIN

Null Hypothesis: QT_SPAIN has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.973361	0.2986
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_SPAIN)				
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_SPAIN(-1)	-0.017772	0.009006	-1.973361	0.0494
D(QT_SPAIN(-1))	0.294092	0.054385	5.407623	0.0000
C	0.089447	0.045168	1.980311	0.0486
R-squared	0.093496	Mean dependent var		0.000526
Adjusted R-squared	0.087590	S.D. dependent var		0.023573
S.E. of regression	0.022517	Akaike info criterion		-4.739487
Sum squared resid	0.155650	Schwarz criterion		-4.703326
Log likelihood	737.6204	Hannan-Quinn criter.		-4.725031
F-statistic	15.83184	Durbin-Watson stat		1.944810
Prob(F-statistic)	0.000000			