

Augmented Dickey-Fuller Unit Root Test on QT_LITHUANIA

Null Hypothesis: QT_LITHUANIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-8.021711	0.0000
Test critical values:	1% level		-3.455096	
	5% level		-2.872328	
	10% level		-2.572592	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_LITHUANIA)				
Method: Least Squares				
Date: 08/04/19 Time: 16:22				
Sample (adjusted): 1993M02 2014M12				
Included observations: 263 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_LITHUANIA(-1)	-0.027694	0.003452	-8.021711	0.0000
D(QT_LITHUANIA(-1))	0.359443	0.049661	7.237911	0.0000
C	0.032910	0.004797	6.860403	0.0000
R-squared	0.431972	Mean dependent var		-0.007987
Adjusted R-squared	0.427602	S.D. dependent var		0.028118
S.E. of regression	0.021273	Akaike info criterion		-4.851413
Sum squared resid	0.117661	Schwarz criterion		-4.810666
Log likelihood	640.9608	Hannan-Quinn criter.		-4.835037
F-statistic	98.86176	Durbin-Watson stat		1.938379
Prob(F-statistic)	0.000000			