

# Augmented Dickey-Fuller Unit Root Test on QT\_KOREA\_REPUBLIC\_OF

Null Hypothesis: QT_KOREA_REPUBLIC_OF has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-5.602951	0.0000
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_KOREA_REPUBLIC_OF)				
Method: Least Squares				
Date: 08/04/19 Time: 17:10				
Sample (adjusted): 1960M03 2018M12				
Included observations: 706 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_KOREA_REPUBLIC_OF(-1)	-0.049954	0.008916	-5.602951	0.0000
D(QT_KOREA_REPUBLIC_OF(-1))	0.289133	0.035178	8.219184	0.0000
C	0.353790	0.063032	5.612875	0.0000
R-squared	0.119063	Mean dependent var		0.001046
Adjusted R-squared	0.116557	S.D. dependent var		0.037344
S.E. of regression	0.035100	Akaike info criterion		-3.856993
Sum squared resid	0.866101	Schwarz criterion		-3.837618
Log likelihood	1364.519	Hannan-Quinn criter.		-3.849506
F-statistic	47.50709	Durbin-Watson stat		1.968806
Prob(F-statistic)	0.000000			