Augmented Dickey-Fuller Unit Root Test on QT_DENMARK

Null Hypothesis: QT_DENMARK has a unit root
Exogenous: Constant
Lag Length: 1 (Fixed)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.090950	0.2486
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_DENMARK)
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_DENMARK(-1)	-0.020970	0.010029	-2.090950	0.0374
D(QT_DENMARK(-1))	0.294118	0.054592	5.387539	0.0000
C	0.039964	0.018995	2.103916	0.0362

R-squared	0.093046	Mean dependent var	0.000476
Adjusted R-squared	0.087138	S.D. dependent var	0.022695
S.E. of regression	0.021684	Akaike info criterion	-4.814885
Sum squared resid	0.144346	Schwarz criterion	-4.778725
Log likelihood	749.3072	Hannan-Quinn criter.	-4.800430
F-statistic	15.74785	Durbin-Watson stat	1.952133
Prob(F-statistic)	0.000000		