

# Augmented Dickey-Fuller Unit Root Test on QT\_CANADA

Null Hypothesis: QT_CANADA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.963056	0.3034
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_CANADA)				
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_CANADA(-1)	-0.008654	0.004408	-1.963056	0.0500
D(QT_CANADA(-1))	0.207077	0.036909	5.610523	0.0000
C	0.000214	0.000518	0.412498	0.6801
R-squared	0.046384	Mean dependent var		0.000477
Adjusted R-squared	0.043671	S.D. dependent var		0.013865
S.E. of regression	0.013559	Akaike info criterion		-5.759274
Sum squared resid	0.129246	Schwarz criterion		-5.739899
Log likelihood	2036.024	Hannan-Quinn criter.		-5.751788
F-statistic	17.09699	Durbin-Watson stat		1.988803
Prob(F-statistic)	0.000000			