

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

Null Hypothesis: QT_TURKEY has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.878851	0.0489
Test critical values:	1% level		-3.450411	
	5% level		-2.870274	
	10% level		-2.571493	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_TURKEY)				
Method: Least Squares				
Date: 08/04/19 Time: 16:23				
Sample (adjusted): 1992M02 2018M12				
Included observations: 323 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_TURKEY(-1)	-0.039334	0.013663	-2.878851	0.0043
D(QT_TURKEY(-1))	0.038424	0.055157	0.696625	0.4865
C	0.005542	0.003911	1.417044	0.1574
R-squared	0.025902	Mean dependent var		-0.001015
Adjusted R-squared	0.019814	S.D. dependent var		0.057843
S.E. of regression	0.057267	Akaike info criterion		-2.872930
Sum squared resid	1.049453	Schwarz criterion		-2.837844
Log likelihood	466.9782	Hannan-Quinn criter.		-2.858924
F-statistic	4.254470	Durbin-Watson stat		2.008740
Prob(F-statistic)	0.015012			