

Augmented Dickey-Fuller Unit Root Test on QT_SERBIA_REPUBLIC_OF

Null Hypothesis: QT_SERBIA_REPUBLIC_OF has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.107886	0.2420
Test critical values:	1% level		-3.476805	
	5% level		-2.881830	
	10% level		-2.577668	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_SERBIA_REPUBLIC_OF)				
Method: Least Squares				
Date: 08/04/19 Time: 16:23				
Sample (adjusted): 2007M03 2018M12				
Included observations: 142 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_SERBIA_REPUBLIC_OF(-1)	-0.039167	0.018581	-2.107886	0.0368
D(QT_SERBIA_REPUBLIC_OF(-1))	0.411086	0.077580	5.298895	0.0000
C	0.157699	0.074650	2.112528	0.0364
R-squared	0.178042	Mean dependent var		0.000699
Adjusted R-squared	0.166215	S.D. dependent var		0.029161
S.E. of regression	0.026627	Akaike info criterion		-4.392850
Sum squared resid	0.098554	Schwarz criterion		-4.330403
Log likelihood	314.8924	Hannan-Quinn criter.		-4.367474
F-statistic	15.05417	Durbin-Watson stat		2.019986
Prob(F-statistic)	0.000001			