

Augmented Dickey-Fuller Unit Root Test on QT_SPAIN

Null Hypothesis: QT_SPAIN has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.291429	0.1751
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_SPAIN)				
Method: Least Squares				
Date: 08/04/19 Time: 16:23				
Sample (adjusted): 1960M03 2018M12				
Included observations: 706 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_SPAIN(-1)	-0.007306	0.003189	-2.291429	0.0222
D(QT_SPAIN(-1))	0.289583	0.035975	8.049566	0.0000
C	0.037048	0.016464	2.250200	0.0247
R-squared	0.090199	Mean dependent var	-0.000885	
Adjusted R-squared	0.087610	S.D. dependent var	0.023043	
S.E. of regression	0.022010	Akaike info criterion	-4.790366	
Sum squared resid	0.340573	Schwarz criterion	-4.770991	
Log likelihood	1693.999	Hannan-Quinn criter.	-4.782880	
F-statistic	34.84802	Durbin-Watson stat	1.972816	
Prob(F-statistic)	0.000000			