

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

Null Hypothesis: QT_GREECE has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.525895	0.1097
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_GREECE)				
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_GREECE(-1)	-0.013832	0.005476	-2.525895	0.0118
D(QT_GREECE(-1))	0.227889	0.036716	6.206789	0.0000
C	0.079603	0.031561	2.522182	0.0119
R-squared	0.057435	Mean dependent var		-0.000107
Adjusted R-squared	0.054754	S.D. dependent var		0.024025
S.E. of regression	0.023358	Akaike info criterion		-4.671515
Sum squared resid	0.383554	Schwarz criterion		-4.652140
Log likelihood	1652.045	Hannan-Quinn criter.		-4.664028
F-statistic	21.41862	Durbin-Watson stat		1.957769
Prob(F-statistic)	0.000000			