

Augmented Dickey-Fuller Unit Root Test on QT_NETHERLANDS

Null Hypothesis: QT_NETHERLANDS has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.580419	0.0975
Test critical values:	1% level		-3.439424	
	5% level		-2.865435	
	10% level		-2.568900	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_NETHERLANDS)				
Method: Least Squares				
Date: 08/04/19 Time: 17:11				
Sample (adjusted): 1960M06 2018M12				
Included observations: 703 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_NETHERLANDS(-1)	-0.010698	0.004146	-2.580419	0.0101
D(QT_NETHERLANDS(-1))	0.277448	0.036185	7.667424	0.0000
C	0.007638	0.003248	2.351355	0.0190
R-squared	0.084104	Mean dependent var		-0.000608
Adjusted R-squared	0.081488	S.D. dependent var		0.023729
S.E. of regression	0.022742	Akaike info criterion		-4.724952
Sum squared resid	0.362038	Schwarz criterion		-4.705512
Log likelihood	1663.821	Hannan-Quinn criter.		-4.717439
F-statistic	32.13965	Durbin-Watson stat		1.974735
Prob(F-statistic)	0.000000			