

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

Null Hypothesis: QT_TOGO has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.848532	0.3565
Test critical values:	1% level		-3.455193	
	5% level		-2.872370	
	10% level		-2.572615	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_TOGO)				
Method: Least Squares				
Date: 08/04/19 Time: 16:23				
Sample (adjusted): 1997M03 2018M12				
Included observations: 262 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_TOGO(-1)	-0.019923	0.010778	-1.848532	0.0657
D(QT_TOGO(-1))	0.246462	0.060174	4.095826	0.0001
C	0.128044	0.069269	1.848493	0.0657
R-squared	0.068269	Mean dependent var		8.13E-05
Adjusted R-squared	0.061074	S.D. dependent var		0.026804
S.E. of regression	0.025973	Akaike info criterion		-4.452139
Sum squared resid	0.174720	Schwarz criterion		-4.411280
Log likelihood	586.2302	Hannan-Quinn criter.		-4.435716
F-statistic	9.488632	Durbin-Watson stat		1.924959
Prob(F-statistic)	0.000105			