

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

Null Hypothesis: QT_BULGARIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.879878	0.3416
Test critical values:	1% level		-3.453072	
	5% level		-2.871438	
	10% level		-2.572116	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_BULGARIA)				
Method: Least Squares				
Date: 08/04/19 Time: 17:10				
Sample (adjusted): 1995M03 2018M12				
Included observations: 286 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_BULGARIA(-1)	-0.016928	0.009005	-1.879878	0.0612
D(QT_BULGARIA(-1))	0.138833	0.058571	2.370316	0.0184
C	-0.059753	0.030942	-1.931132	0.0545
R-squared	0.030014	Mean dependent var		-0.002098
Adjusted R-squared	0.023159	S.D. dependent var		0.045875
S.E. of regression	0.045341	Akaike info criterion		-3.338786
Sum squared resid	0.581788	Schwarz criterion		-3.300436
Log likelihood	480.4464	Hannan-Quinn criter.		-3.323414
F-statistic	4.378340	Durbin-Watson stat		2.009602
Prob(F-statistic)	0.013407			