

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

Null Hypothesis: QT_PORTUGAL has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.988291	0.2920
Test critical values:	1% level		-3.451283	
	5% level		-2.870651	
	10% level		-2.571695	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_PORTUGAL)				
Method: Least Squares				
Date: 07/21/19 Time: 00:20				
Sample (adjusted): 1993M03 2018M12				
Included observations: 310 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_PORTUGAL(-1)	-0.018898	0.009505	-1.988291	0.0477
D(QT_PORTUGAL(-1))	0.284154	0.054652	5.199350	0.0000
C	0.098255	0.049279	1.993859	0.0471
R-squared	0.087335	Mean dependent var		0.000455
Adjusted R-squared	0.081389	S.D. dependent var		0.023266
S.E. of regression	0.022299	Akaike info criterion		-4.758934
Sum squared resid	0.152652	Schwarz criterion		-4.722774
Log likelihood	740.6348	Hannan-Quinn criter.		-4.744479
F-statistic	14.68871	Durbin-Watson stat		1.948765
Prob(F-statistic)	0.000001			