

Augmented Dickey-Fuller Unit Root Test on QT_AUSTRIA

| | | | | |
|--|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: QT_AUSTRIA has a unit root | | | | |
| Exogenous: Constant | | | | |
| Lag Length: 1 (Fixed) | | | | |
| | | | t-Statistic | Prob.* |
| Augmented Dickey-Fuller test statistic | | | -2.339028 | 0.1600 |
| 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_AUSTRIA) | | | | |
| Method: Least Squares | | | | |
| Date: 07/23/19 Time: 22:18 | | | | |
| Sample (adjusted): 1960M03 2018M12 | | | | |
| Included observations: 706 after adjustments | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| QT_AUSTRIA(-1) | -0.008728 | 0.003732 | -2.339028 | 0.0196 |
| D(QT_AUSTRIA(-1)) | 0.280977 | 0.036095 | 7.784444 | 0.0000 |
| C | 0.022552 | 0.009905 | 2.276788 | 0.0231 |
| R-squared | 0.084804 | Mean dependent var | | -0.000731 |
| Adjusted R-squared | 0.082200 | S.D. dependent var | | 0.023664 |
| S.E. of regression | 0.022671 | Akaike info criterion | | -4.731225 |
| Sum squared resid | 0.361322 | Schwarz criterion | | -4.711850 |
| Log likelihood | 1673.122 | Hannan-Quinn criter. | | -4.723738 |
| F-statistic | 32.57055 | Durbin-Watson stat | | 1.966544 |
| Prob(F-statistic) | 0.000000 | | | |