

Augmented Dickey-Fuller Unit Root Test on QT_CANADA

Null Hypothesis: QT_CANADA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.573413	0.4950
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_CANADA)				
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_CANADA(-1)	-0.011933	0.007584	-1.573413	0.1167
D(QT_CANADA(-1))	0.267925	0.054961	4.874834	0.0000
C	0.001064	0.001034	1.028503	0.3045
R-squared	0.076088	Mean dependent var		0.000572
Adjusted R-squared	0.070069	S.D. dependent var		0.017467
S.E. of regression	0.016844	Akaike info criterion		-5.320052
Sum squared resid	0.087099	Schwarz criterion		-5.283891
Log likelihood	827.6080	Hannan-Quinn criter.		-5.305596
F-statistic	12.64140	Durbin-Watson stat		1.984401
Prob(F-statistic)	0.000005			