

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			-2.035636	0.2716
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_PORTUGAL)				
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_PORTUGAL(-1)	-0.006877	0.003378	-2.035636	0.0422
D(QT_PORTUGAL(-1))	0.230832	0.036614	6.304491	0.0000
C	0.036348	0.018185	1.998784	0.0460
R-squared	0.058056	Mean dependent var		-0.000811
Adjusted R-squared	0.055377	S.D. dependent var		0.024595
S.E. of regression	0.023904	Akaike info criterion		-4.625304
Sum squared resid	0.401694	Schwarz criterion		-4.605929
Log likelihood	1635.732	Hannan-Quinn criter.		-4.617817
F-statistic	21.66459	Durbin-Watson stat		1.981222
Prob(F-statistic)	0.000000			