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

Null Hypothesis: QT\_MALTA has a unit root Exogenous: Constant Lag Length: 1 (Fixed)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-0.014595	0.9507
Test critical values:	1% level 5% level	-3.639407 -2.951125	
	10% level	-2.614300	

<sup>\*</sup>MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation Dependent Variable: D(QT\_MALTA) Method: Least Squares Date: 07/23/19 Time: 22:18 Sample (adjusted): 2005M03 2007M12 Included observations: 34 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_MALTA(-1) D(QT_MALTA(-1)) C	-0.001213 0.073394 -0.004280	0.083137 0.200730 0.081407	-0.014595 0.365636 -0.052570	0.9884 0.7171 0.9584
R-squared Adjusted R-squared S.E. of regression Sum squared resid Log likelihood F-statistic Prob(F-statistic)	0.005202 -0.058978 0.022597 0.015830 82.18361 0.081057 0.922336	Mean depen S.D. depend Akaike info c Schwarz crite Hannan-Quir Durbin-Wats	ent var criterion erion nn criter.	-0.003332 0.021959 -4.657859 -4.523180 -4.611930 2.002822