

Augmented Dickey-Fuller Unit Root Test on QT_NETHERLANDS

Null Hypothesis: QT_NETHERLANDS has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.158787	0.2221
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_NETHERLANDS)				
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_NETHERLANDS(-1)	-0.021981	0.010182	-2.158787	0.0316
D(QT_NETHERLANDS(-1))	0.295321	0.054544	5.414354	0.0000
C	0.015020	0.006954	2.160032	0.0315
R-squared	0.094394	Mean dependent var		0.000378
Adjusted R-squared	0.088494	S.D. dependent var		0.023091
S.E. of regression	0.022045	Akaike info criterion		-4.781797
Sum squared resid	0.149202	Schwarz criterion		-4.745636
Log likelihood	744.1785	Hannan-Quinn criter.		-4.767341
F-statistic	15.99970	Durbin-Watson stat		1.930680
Prob(F-statistic)	0.000000			