

Augmented Dickey-Fuller Unit Root Test on QT_KOREA_REPUBLIC_OF

Null Hypothesis: QT_KOREA_REPUBLIC_OF has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-3.420481	0.0110
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_KOREA_REPUBLIC_OF)				
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_KOREA_REPUBLIC_OF(-1)	-0.041564	0.012152	-3.420481	0.0007
D(QT_KOREA_REPUBLIC_OF(-1))	0.441260	0.051117	8.632290	0.0000
C	0.295989	0.086478	3.422704	0.0007
R-squared	0.207956	Mean dependent var		0.000433
Adjusted R-squared	0.202796	S.D. dependent var		0.031080
S.E. of regression	0.027751	Akaike info criterion		-4.321494
Sum squared resid	0.236418	Schwarz criterion		-4.285334
Log likelihood	672.8316	Hannan-Quinn criter.		-4.307039
F-statistic	40.30231	Durbin-Watson stat		1.742238
Prob(F-statistic)	0.000000			