

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

Null Hypothesis: QT_CYPRUS has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.606822	0.4752
Test critical values:	1% level		-3.501445	
	5% level		-2.892536	
	10% level		-2.583371	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_CYPRUS)				
Method: Least Squares				
Date: 08/04/19 Time: 16:22				
Sample (adjusted): 2000M03 2007M12				
Included observations: 94 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_CYPRUS(-1)	-0.049709	0.030936	-1.606822	0.1116
D(QT_CYPRUS(-1))	0.107952	0.103351	1.044521	0.2990
C	-0.044116	0.027256	-1.618602	0.1090
R-squared	0.034403	Mean dependent var		-0.000916
Adjusted R-squared	0.013181	S.D. dependent var		0.042720
S.E. of regression	0.042437	Akaike info criterion		-3.450176
Sum squared resid	0.163885	Schwarz criterion		-3.369007
Log likelihood	165.1583	Hannan-Quinn criter.		-3.417390
F-statistic	1.621112	Durbin-Watson stat		2.001556
Prob(F-statistic)	0.203335			