Augmented Dickey-Fuller Unit Root Test on QT_JAPAN

Null Hypothesis: QT_JAPAN has a unit root
Exogenous: Constant
Lag Length: 1 (Fixed)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.642766	0.4595
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_JAPAN)
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_JAPAN(-1)	-0.013209	0.008041	-1.642766	0.1015
D(QT_JAPAN(-1))	0.321063	0.054089	5.935831	0.0000
C	0.061473	0.036843	1.668505	0.0962

R-squared	0.106021	Mean dependent var	0.001411
Adjusted R-squared	0.100197	S.D. dependent var	0.026232
S.E. of regression	0.024883	Akaike info criterion	-4.539629
Sum squared resid	0.190084	Schwarz criterion	-4.503469
Log likelihood	706.6425	Hannan-Quinn criter.	-4.525174
F-statistic	18.20421	Durbin-Watson stat	2.037715
Prob(F-statistic)	0.000000		