

Augmented Dickey-Fuller Unit Root Test on QT_HUNGARY

Null Hypothesis: QT_HUNGARY has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.581142	0.4910
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_HUNGARY)				
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_HUNGARY(-1)	-0.011862	0.007502	-1.581142	0.1149
D(QT_HUNGARY(-1))	0.225741	0.055541	4.064376	0.0001
C	0.063610	0.040460	1.572169	0.1169
R-squared	0.056233	Mean dependent var		-0.000393
Adjusted R-squared	0.050085	S.D. dependent var		0.028881
S.E. of regression	0.028149	Akaike info criterion		-4.293010
Sum squared resid	0.243249	Schwarz criterion		-4.256850
Log likelihood	668.4166	Hannan-Quinn criter.		-4.278555
F-statistic	9.146105	Durbin-Watson stat		1.976940
Prob(F-statistic)	0.000139			