

Augmented Dickey-Fuller Unit Root Test on QT_ICELAND

Null Hypothesis: QT_ICELAND has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.725807	0.0708
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_ICELAND)				
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_ICELAND(-1)	-0.032726	0.012006	-2.725807	0.0068
D(QT_ICELAND(-1))	0.304518	0.054330	5.605001	0.0000
C	0.144644	0.052971	2.730651	0.0067
R-squared	0.105086	Mean dependent var		0.000506
Adjusted R-squared	0.099256	S.D. dependent var		0.030034
S.E. of regression	0.028505	Akaike info criterion		-4.267868
Sum squared resid	0.249442	Schwarz criterion		-4.231708
Log likelihood	664.5196	Hannan-Quinn criter.		-4.253413
F-statistic	18.02486	Durbin-Watson stat		1.944970
Prob(F-statistic)	0.000000			