

# Augmented Dickey-Fuller Unit Root Test on QT\_CZECH\_REPUBLIC

Null Hypothesis: QT_CZECH_REPUBLIC has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.721253	0.4195
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_CZECH_REPUBLIC)				
Method: Least Squares				
Date: 08/04/19 Time: 16:22				
Sample (adjusted): 1993M03 2018M12				
Included observations: 310 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_CZECH_REPUBLIC(-1)	-0.009720	0.005647	-1.721253	0.0862
D(QT_CZECH_REPUBLIC(-1))	0.237047	0.055195	4.294691	0.0000
C	0.031005	0.018933	1.637623	0.1025
R-squared	0.064874	Mean dependent var	-0.001931	
Adjusted R-squared	0.058782	S.D. dependent var	0.027789	
S.E. of regression	0.026960	Akaike info criterion	-4.379321	
Sum squared resid	0.223135	Schwarz criterion	-4.343161	
Log likelihood	681.7947	Hannan-Quinn criter.	-4.364865	
F-statistic	10.64907	Durbin-Watson stat	1.987828	
Prob(F-statistic)	0.000034			