

Augmented Dickey-Fuller Unit Root Test on QT_UKRAINE

Null Hypothesis: QT_UKRAINE has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.219786	0.6655
Test critical values:	1% level		-3.469933	
	5% level		-2.878829	
	10% level		-2.576067	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_UKRAINE)				
Method: Least Squares				
Date: 08/04/19 Time: 17:11				
Sample (adjusted): 2005M03 2018M12				
Included observations: 166 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_UKRAINE(-1)	-0.018830	0.015437	-1.219786	0.2243
D(QT_UKRAINE(-1))	0.100195	0.078218	1.280963	0.2020
C	0.043726	0.035062	1.247130	0.2141
R-squared	0.016913	Mean dependent var		0.001321
Adjusted R-squared	0.004850	S.D. dependent var		0.047612
S.E. of regression	0.047497	Akaike info criterion		-3.238407
Sum squared resid	0.367717	Schwarz criterion		-3.182166
Log likelihood	271.7878	Hannan-Quinn criter.		-3.215579
F-statistic	1.402113	Durbin-Watson stat		1.976299
Prob(F-statistic)	0.249028			