Augmented Dickey-Fuller Unit Root Test on QT_CANADA

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.963056	0.3034
Test critical values:	1% level	-3.439384	
	5% level	-2.865417	
	10% level	-2.568891	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(QT_CANADA)
Method: Least Squares
Date: 07/21/19   Time: 12:19
Sample (adjusted): 1960M03 2018M12
Included observations: 706 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_CANADA(-1)	-0.008654	0.004408	-1.963056	0.0500
D(QT_CANADA(-1))	0.207077	0.036909	5.610523	0.0000
C	0.000214	0.000518	0.412498	0.6801

R-squared	0.046384	Mean dependent var	0.000477
Adjusted R-squared	0.043671	S.D. dependent var	0.013865
S.E. of regression	0.013559	Akaike info criterion	-5.759274
Sum squared resid	0.129246	Schwarz criterion	-5.739899
Log likelihood	2036.024	Hannan-Quinn criter.	-5.751788
F-statistic	17.09699	Durbin-Watson stat	1.988803
Prob(F-statistic)	0.000000		