Augmented Dickey-Fuller Unit Root Test on QT_DENMARK

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.587833	0.0960
Test critical values:	1% level	-3.440634	
	5% level	-2.865969	
	10% level	-2.569187	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(QT_DENMARK)
Method: Least Squares
Date: 08/04/19   Time: 16:22
Sample (adjusted): 1967M03 2018M12
Included observations: 622 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_DENMARK(-1)	-0.013511	0.005221	-2.587833	0.0099
D(QT_DENMARK(-1))	0.291714	0.038351	7.606497	0.0000
C	0.026148	0.010259	2.548802	0.0110

R-squared	0.091970	Mean dependent var	-0.000409
Adjusted R-squared	0.089036	S.D. dependent var	0.024418
S.E. of regression	0.023305	Akaike info criterion	-4.675471
Sum squared resid	0.336198	Schwarz criterion	-4.654091
Log likelihood	1457.072	Hannan-Quinn criter.	-4.667162
F-statistic	31.34761	Durbin-Watson stat	1.984172
Prob(F-statistic)	0.000000		