

Augmented Dickey-Fuller Unit Root Test on QT_NORWAY

Null Hypothesis: QT_NORWAY has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.942749	0.3124
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_NORWAY)				
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_NORWAY(-1)	-0.019354	0.009962	-1.942749	0.0530
D(QT_NORWAY(-1))	0.307642	0.054480	5.646906	0.0000
C	0.039318	0.020008	1.965122	0.0503
R-squared	0.098910	Mean dependent var		0.000758
Adjusted R-squared	0.093040	S.D. dependent var		0.024137
S.E. of regression	0.022987	Akaike info criterion		-4.698149
Sum squared resid	0.162219	Schwarz criterion		-4.661988
Log likelihood	731.2130	Hannan-Quinn criter.		-4.683693
F-statistic	16.84924	Durbin-Watson stat		1.933031
Prob(F-statistic)	0.000000			