

Augmented Dickey-Fuller Unit Root Test on QT_AUSTRIA

Null Hypothesis: QT_AUSTRIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.153795	0.2240
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_AUSTRIA)				
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_AUSTRIA(-1)	-0.021485	0.009975	-2.153795	0.0320
D(QT_AUSTRIA(-1))	0.291109	0.054574	5.334230	0.0000
C	0.054158	0.025052	2.161803	0.0314
R-squared	0.092410	Mean dependent var		0.000399
Adjusted R-squared	0.086498	S.D. dependent var		0.023234
S.E. of regression	0.022207	Akaike info criterion		-4.767232
Sum squared resid	0.151391	Schwarz criterion		-4.731072
Log likelihood	741.9209	Hannan-Quinn criter.		-4.752777
F-statistic	15.62928	Durbin-Watson stat		1.939264
Prob(F-statistic)	0.000000			