Test Dickey-Fuller Aumentado

Tabla de valores críticos

Modelo	Hipótesis nula	Est.	Valores críticos T=50		Valores críticos T=100		Valores críticos asintóticos	
			95%	99%	95%	99%	95%	99%
$\Delta y_t = \gamma_a y_{t-1} + \varepsilon_t$	$\gamma_a = 0$	τ	-1,95	-2.62	-1,95	-2.6	-1,95	-2.58
$\Delta y_t = \alpha_b + \gamma_b y_{t-1} + \varepsilon_t$	$\gamma_b = 0$	τ_μ	-2,93	-3,58	-2,89	-3,51	-2,86	-3,43
	$\alpha_b = \gamma_b = 0$	ϕ_1	4,86	7,06	4,71	6,7	4,59	6,43
	$\alpha_b = 0 \ \ dado \ \ \gamma_b = 0$	$\tau_{\alpha\mu}$	2,56	3,28	2,54	3,22	2,52	3,18
$\Delta y_t = \alpha_c + \beta_c t + \gamma_c y_{t-1} + \varepsilon_t$	$\gamma_c = 0$	τ_τ	-3,5	-4,15	-3,45	-4,04	-3,41	-3,96
	$\alpha_c = \beta_c = \gamma_c = 0$	ϕ_2	5,13	7,02	4,88	6,5	4,68	6,09
	$\beta_c = \gamma_c = 0$	ϕ_3	6,73	9,31	6,49	8,73	6,25	8,27
	$\beta_c = 0 \ \ dado \ \ \gamma_c = 0$	$\tau_{\beta\tau}$	2,81	3,60	2,79	3,53	2,78	3,46
	$\alpha_c = 0 \ \ dado \ \ \gamma_c = 0$	$\tau_{\alpha\tau}$	3,14	3,87	3,11	3,78	3,08	3,71