

# Augmented Dickey-Fuller Unit Root Test on QT\_COLOMBIA

Null Hypothesis: QT_COLOMBIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.198660	0.2073
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_COLOMBIA)				
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_COLOMBIA(-1)	-0.018623	0.008470	-2.198660	0.0286
D(QT_COLOMBIA(-1))	0.363352	0.052997	6.856085	0.0000
C	0.150542	0.068596	2.194609	0.0289
R-squared	0.140331	Mean dependent var		-0.000398
Adjusted R-squared	0.134730	S.D. dependent var		0.029311
S.E. of regression	0.027265	Akaike info criterion		-4.356807
Sum squared resid	0.228215	Schwarz criterion		-4.320646
Log likelihood	678.3050	Hannan-Quinn criter.		-4.342351
F-statistic	25.05704	Durbin-Watson stat		1.924982
Prob(F-statistic)	0.000000			