

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

Null Hypothesis: QT_BOLIVIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.781967	0.3884
Test critical values:	1% level		-3.469933	
	5% level		-2.878829	
	10% level		-2.576067	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_BOLIVIA)				
Method: Least Squares				
Date: 07/23/19 Time: 22:18				
Sample (adjusted): 2005M03 2018M12				
Included observations: 166 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_BOLIVIA(-1)	-0.004202	0.002358	-1.781967	0.0766
D(QT_BOLIVIA(-1))	0.553854	0.064058	8.646187	0.0000
C	0.007916	0.005355	1.478248	0.1413
R-squared	0.341373	Mean dependent var	-0.003589	
Adjusted R-squared	0.333291	S.D. dependent var	0.007493	
S.E. of regression	0.006119	Akaike info criterion	-7.337090	
Sum squared resid	0.006102	Schwarz criterion	-7.280850	
Log likelihood	611.9785	Hannan-Quinn criter.	-7.314262	
F-statistic	42.24221	Durbin-Watson stat	1.985279	
Prob(F-statistic)	0.000000			