

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

Null Hypothesis: QT_PARAGUAY has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.821460	0.0574
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_PARAGUAY)				
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_PARAGUAY(-1)	-0.028932	0.010254	-2.821460	0.0054
D(QT_PARAGUAY(-1))	0.249890	0.073939	3.379654	0.0009
C	0.252357	0.090283	2.795167	0.0058
R-squared	0.115055	Mean dependent var		-0.003146
Adjusted R-squared	0.104197	S.D. dependent var		0.026409
S.E. of regression	0.024995	Akaike info criterion		-4.522374
Sum squared resid	0.101834	Schwarz criterion		-4.466133
Log likelihood	378.3570	Hannan-Quinn criter.		-4.499545
F-statistic	10.59615	Durbin-Watson stat		2.010970
Prob(F-statistic)	0.000047			