Augmented Dickey-Fuller Unit Root Test on QT_MEXICO

Null Hypothesis: QT_MEXICO has a unit root
Exogenous: Constant
Lag Length: 1 (Fixed)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.972449	0.0381
Test critical values:	1% level	-3.441056	
	5% level	-2.866155	
	10% level	-2.569286	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(QT_MEXICO)
Method: Least Squares
Date: 08/04/19   Time: 16:22
Sample (adjusted): 1969M03 2018M12
Included observations: 598 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_MEXICO(-1)	-0.029684	0.009986	-2.972449	0.0031
D(QT_MEXICO(-1))	0.019432	0.041017	0.473756	0.6358
C	0.085409	0.028544	2.992154	0.0029

R-squared	0.014650	Mean dependent var	0.000786
Adjusted R-squared	0.011338	S.D. dependent var	0.050473
S.E. of regression	0.050186	Akaike info criterion	-3.141156
Sum squared resid	1.498590	Schwarz criterion	-3.119114
Log likelihood	942.2055	Hannan-Quinn criter.	-3.132574
F-statistic	4.423164	Durbin-Watson stat	1.995606
Prob(F-statistic)	0.012393		