

Augmented Dickey-Fuller Unit Root Test on QT_MONTSERRAT

Null Hypothesis: QT_MONTSERRAT has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.406722	0.5785
Test critical values:	1% level		-3.461327	
	5% level		-2.875062	
	10% level		-2.574054	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_MONTSERRAT)				
Method: Least Squares				
Date: 08/04/19 Time: 17:11				
Sample (adjusted): 2001M03 2018M09				
Included observations: 211 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_MONTSERRAT(-1)	-0.026595	0.018905	-1.406722	0.1610
D(QT_MONTSERRAT(-1))	-0.073851	0.069406	-1.064044	0.2885
C	0.029410	0.020824	1.412276	0.1594
R-squared	0.017130	Mean dependent var		0.000119
Adjusted R-squared	0.007679	S.D. dependent var		0.006808
S.E. of regression	0.006782	Akaike info criterion		-7.135086
Sum squared resid	0.009566	Schwarz criterion		-7.087430
Log likelihood	755.7516	Hannan-Quinn criter.		-7.115823
F-statistic	1.812516	Durbin-Watson stat		1.992548
Prob(F-statistic)	0.165812			