

Augmented Dickey-Fuller Unit Root Test on QT_EL_SALVADOR

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|---|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: QT_EL_SALVADOR has a unit root | | | | |
| Exogenous: Constant | | | | |
| Lag Length: 1 (Fixed) | | | | |
| | | | t-Statistic | Prob.* |
| Augmented Dickey-Fuller test statistic | | | -0.850274 | 0.8006 |
| Test critical values: | 1% level | | -3.486551 | |
| | 5% level | | -2.886074 | |
| | 10% level | | -2.579931 | |
| *MacKinnon (1996) one-sided p-values. | | | | |
| Augmented Dickey-Fuller Test Equation | | | | |
| Dependent Variable: D(QT_EL_SALVADOR) | | | | |
| Method: Least Squares | | | | |
| Date: 08/04/19 Time: 17:10 | | | | |
| Sample (adjusted): 2009M03 2018M12 | | | | |
| Included observations: 118 after adjustments | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| QT_EL_SALVADOR(-1) | -0.020415 | 0.024010 | -0.850274 | 0.3969 |
| D(QT_EL_SALVADOR(-1)) | 0.052822 | 0.093574 | 0.564495 | 0.5735 |
| C | 0.000205 | 0.000460 | 0.446209 | 0.6563 |
| R-squared | 0.007810 | Mean dependent var | | 0.000409 |
| Adjusted R-squared | -0.009445 | S.D. dependent var | | 0.004354 |
| S.E. of regression | 0.004374 | Akaike info criterion | | -8.000996 |
| Sum squared resid | 0.002201 | Schwarz criterion | | -7.930555 |
| Log likelihood | 475.0588 | Hannan-Quinn criter. | | -7.972395 |
| F-statistic | 0.452613 | Durbin-Watson stat | | 1.984749 |
| Prob(F-statistic) | 0.637092 | | | |