

Augmented Dickey-Fuller Unit Root Test on QT_BOLIVIA

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|--|-------------|-----------------------|-------------|-----------|
| 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: 08/04/19 Time: 17:10 | | | | |
| 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 | | | |