

# Augmented Dickey-Fuller Unit Root Test on QT\_TRINIDAD\_AND\_TOBAGO

Null Hypothesis: QT_TRINIDAD_AND_TOBAGO has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.047634	0.7362
Test critical values:	1% level		-3.459494	
	5% level		-2.874258	
	10% level		-2.573625	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_TRINIDAD_AND_TOBAGO)				
Method: Least Squares				
Date: 08/04/19 Time: 16:23				
Sample (adjusted): 2000M03 2018M10				
Included observations: 224 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_TRINIDAD_AND_TOBAGO(-1)	-0.002851	0.002721	-1.047634	0.2960
D(QT_TRINIDAD_AND_TOBAGO(-1))	0.212599	0.065068	3.267353	0.0013
C	0.004320	0.006096	0.708625	0.4793
R-squared	0.051109	Mean dependent var		-0.002567
Adjusted R-squared	0.042522	S.D. dependent var		0.009282
S.E. of regression	0.009082	Akaike info criterion		-6.551678
Sum squared resid	0.018230	Schwarz criterion		-6.505986
Log likelihood	736.7879	Hannan-Quinn criter.		-6.533234
F-statistic	5.951790	Durbin-Watson stat		2.051616
Prob(F-statistic)	0.003037			