

# Augmented Dickey-Fuller Unit Root Test on QT\_COLOMBIA

Null Hypothesis: QT_COLOMBIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.735445	0.4128
Test critical values:	1% level		-3.441280	
	5% level		-2.866254	
	10% level		-2.569339	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_COLOMBIA)				
Method: Least Squares				
Date: 07/21/19 Time: 12:19				
Sample (adjusted): 1970M03 2018M12				
Included observations: 586 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_COLOMBIA(-1)	-0.007611	0.004386	-1.735445	0.0832
D(QT_COLOMBIA(-1))	0.289619	0.039651	7.304172	0.0000
C	0.061517	0.035282	1.743556	0.0818
R-squared	0.086300	Mean dependent var		0.000443
Adjusted R-squared	0.083166	S.D. dependent var		0.024685
S.E. of regression	0.023637	Akaike info criterion		-4.646940
Sum squared resid	0.325714	Schwarz criterion		-4.624551
Log likelihood	1364.553	Hannan-Quinn criter.		-4.638215
F-statistic	27.53262	Durbin-Watson stat		2.004084
Prob(F-statistic)	0.000000			