Augmented Dickey-Fuller Unit Root Test on QT_EL_SALVADOR

Null Hypothesis: QT_EL_SALVADOR has a unit root

Exogenous: Constant Lag Length: 1 (Fixed)

| | | t-Statistic | Prob.* |
|---|---|--|--------|
| Augmented Dickey-Fulle Test critical values: | r test statistic 1% level 5% level 10% level | -0.850274 -3.486551 -2.886074 -2.579931 | 0.8006 |

^{*}MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation Dependent Variable: D(QT_EL_SALVADOR) Method: Least Squares Date: 07/23/19 Time: 22:18 Sample (adjusted): 2009M03 2018M12 Included observations: 118 after adjustments

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|--|---|--|--|---|
| QT_EL_SALVADOR(-1) D(QT_EL_SALVADOR(-1)) C | -0.020415 0.052822 0.000205 | 0.024010 0.093574 0.000460 | -0.850274 0.564495 0.446209 | 0.3969 0.5735 0.6563 |
| R-squared Adjusted R-squared S.E. of regression Sum squared resid Log likelihood F-statistic Prob(F-statistic) | 0.007810 -0.009445 0.004374 0.002201 475.0588 0.452613 0.637092 | Mean depen- S.D. depend Akaike info c Schwarz crite Hannan-Quir Durbin-Wats | ent var riterion erion nn criter. | 0.000409 0.004354 -8.000996 -7.930555 -7.972395 1.984749 |