

Augmented Dickey-Fuller Unit Root Test on QT_CHILE

Null Hypothesis: QT_CHILE has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.115578	0.2388
Test critical values:	1% level		-3.451283	
	5% level		-2.870651	
	10% level		-2.571695	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_CHILE)				
Method: Least Squares				
Date: 07/21/19 Time: 00:20				
Sample (adjusted): 1993M03 2018M12				
Included observations: 310 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_CHILE(-1)	-0.020056	0.009480	-2.115578	0.0352
D(QT_CHILE(-1))	0.328224	0.053934	6.085610	0.0000
C	0.132065	0.062367	2.117542	0.0350
R-squared	0.113960	Mean dependent var		0.000226
Adjusted R-squared	0.108188	S.D. dependent var		0.022488
S.E. of regression	0.021237	Akaike info criterion		-4.856537
Sum squared resid	0.138457	Schwarz criterion		-4.820377
Log likelihood	755.7632	Hannan-Quinn criter.		-4.842082
F-statistic	19.74283	Durbin-Watson stat		1.961984
Prob(F-statistic)	0.000000			