Augmented Dickey-Fuller Unit Root Test on QT_BRAZIL

Null Hypothesis: QT_BRAZIL has a unit root
Exogenous: Constant
Lag Length: 1 (Fixed)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.038418	0.2703
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_BRAZIL)
Method: Least Squares
Date: 08/04/19   Time: 17:10
Sample (adjusted): 1993M03 2018M12
Included observations: 310 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_BRAZIL(-1)	-0.024267	0.011905	-2.038418	0.0424
D(QT_BRAZIL(-1))	0.021201	0.055441	0.382399	0.7024
C	-0.063537	0.031064	-2.045362	0.0417

R-squared	0.013519	Mean dependent var	-0.000546
Adjusted R-squared	0.007092	S.D. dependent var	0.054577
S.E. of regression	0.054383	Akaike info criterion	-2.975901
Sum squared resid	0.907955	Schwarz criterion	-2.939740
Log likelihood	464.2646	Hannan-Quinn criter.	-2.961445
F-statistic	2.103596	Durbin-Watson stat	2.048915
Prob(F-statistic)	0.123772		