

Augmented Dickey-Fuller Unit Root Test on QT_COSTA_RICA

Null Hypothesis: QT_COSTA_RICA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.011969	0.7493
Test critical values:	1% level		-3.459231	
	5% level		-2.874143	
	10% level		-2.573563	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_COSTA_RICA)				
Method: Least Squares				
Date: 08/04/19 Time: 16:22				
Sample (adjusted): 2000M03 2018M12				
Included observations: 226 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_COSTA_RICA(-1)	-0.004752	0.004696	-1.011969	0.3126
D(QT_COSTA_RICA(-1))	0.396231	0.062028	6.387975	0.0000
C	0.030622	0.030744	0.996026	0.3203
R-squared	0.157279	Mean dependent var		-0.000742
Adjusted R-squared	0.149721	S.D. dependent var		0.010799
S.E. of regression	0.009958	Akaike info criterion		-6.367795
Sum squared resid	0.022111	Schwarz criterion		-6.322389
Log likelihood	722.5608	Hannan-Quinn criter.		-6.349471
F-statistic	20.80954	Durbin-Watson stat		1.825946
Prob(F-statistic)	0.000000			