

Augmented Dickey-Fuller Unit Root Test on QT_HONDURAS

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|--|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: QT_HONDURAS has a unit root | | | | |
| Exogenous: Constant | | | | |
| Lag Length: 1 (Fixed) | | | | |
| | | | t-Statistic | Prob.* |
| Augmented Dickey-Fuller test statistic | | | -1.450510 | 0.5569 |
| 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_HONDURAS) | | | | |
| Method: Least Squares | | | | |
| Date: 07/23/19 Time: 22:18 | | | | |
| Sample (adjusted): 2000M03 2018M12 | | | | |
| Included observations: 226 after adjustments | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| QT_HONDURAS(-1) | -0.003686 | 0.002541 | -1.450510 | 0.1483 |
| D(QT_HONDURAS(-1)) | 0.312718 | 0.063280 | 4.941774 | 0.0000 |
| C | 0.007500 | 0.005696 | 1.316706 | 0.1893 |
| R-squared | 0.111114 | Mean dependent var | | -0.001112 |
| Adjusted R-squared | 0.103142 | S.D. dependent var | | 0.004582 |
| S.E. of regression | 0.004340 | Akaike info criterion | | -8.028912 |
| Sum squared resid | 0.004199 | Schwarz criterion | | -7.983506 |
| Log likelihood | 910.2670 | Hannan-Quinn criter. | | -8.010588 |
| F-statistic | 13.93788 | Durbin-Watson stat | | 2.014414 |
| Prob(F-statistic) | 0.000002 | | | |