## 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: 07/23/19   Time: 22:18
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 | | |