

Augmented Dickey-Fuller Unit Root Test on QT_NICARAGUA

Null Hypothesis: QT_NICARAGUA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.567634	0.4969
Test critical values:	1% level		-3.469933	
	5% level		-2.878829	
	10% level		-2.576067	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_NICARAGUA)				
Method: Least Squares				
Date: 08/04/19 Time: 16:22				
Sample (adjusted): 2005M03 2018M12				
Included observations: 166 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_NICARAGUA(-1)	-0.015348	0.009791	-1.567634	0.1189
D(QT_NICARAGUA(-1))	0.417419	0.071072	5.873214	0.0000
C	0.042380	0.027075	1.565319	0.1194
R-squared	0.181317	Mean dependent var		-8.44E-05
Adjusted R-squared	0.171272	S.D. dependent var		0.006419
S.E. of regression	0.005844	Akaike info criterion		-7.428996
Sum squared resid	0.005566	Schwarz criterion		-7.372755
Log likelihood	619.6067	Hannan-Quinn criter.		-7.406167
F-statistic	18.05013	Durbin-Watson stat		1.981441
Prob(F-statistic)	0.000000			