

# Augmented Dickey-Fuller Unit Root Test on QT\_ARUBA

Null Hypothesis: QT_ARUBA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.849259	0.3560
Test critical values:	1% level		-3.460884	
	5% level		-2.874868	
	10% level		-2.573951	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_ARUBA)				
Method: Least Squares				
Date: 08/04/19 Time: 16:22				
Sample (adjusted): 2001M03 2018M12				
Included observations: 214 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_ARUBA(-1)	-0.024315	0.013149	-1.849259	0.0658
D(QT_ARUBA(-1))	0.146627	0.068018	2.155704	0.0322
C	0.011890	0.006503	1.828458	0.0689
R-squared	0.034047	Mean dependent var		-0.000113
Adjusted R-squared	0.024891	S.D. dependent var		0.006975
S.E. of regression	0.006888	Akaike info criterion		-7.104274
Sum squared resid	0.010010	Schwarz criterion		-7.057088
Log likelihood	763.1573	Hannan-Quinn criter.		-7.085207
F-statistic	3.718526	Durbin-Watson stat		2.013533
Prob(F-statistic)	0.025875			