

Augmented Dickey-Fuller Unit Root Test on QT_EL_SALVADOR

Null Hypothesis: QT_EL_SALVADOR has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.850274	0.8006
Test critical values:	1% level		-3.486551	
	5% level		-2.886074	
	10% level		-2.579931	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_EL_SALVADOR)				
Method: Least Squares				
Date: 08/04/19 Time: 16:22				
Sample (adjusted): 2009M03 2018M12				
Included observations: 118 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_EL_SALVADOR(-1)	-0.020415	0.024010	-0.850274	0.3969
D(QT_EL_SALVADOR(-1))	0.052822	0.093574	0.564495	0.5735
C	0.000205	0.000460	0.446209	0.6563
R-squared	0.007810	Mean dependent var		0.000409
Adjusted R-squared	-0.009445	S.D. dependent var		0.004354
S.E. of regression	0.004374	Akaike info criterion		-8.000996
Sum squared resid	0.002201	Schwarz criterion		-7.930555
Log likelihood	475.0588	Hannan-Quinn criter.		-7.972395
F-statistic	0.452613	Durbin-Watson stat		1.984749
Prob(F-statistic)	0.637092			