

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

Null Hypothesis: QT_ECUADOR has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.248250	0.6528
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_ECUADOR)				
Method: Least Squares				
Date: 07/23/19 Time: 22:18				
Sample (adjusted): 2005M03 2018M12				
Included observations: 166 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_ECUADOR(-1)	-0.004595	0.003682	-1.248250	0.2137
D(QT_ECUADOR(-1))	0.498591	0.067376	7.400105	0.0000
C	0.000139	0.000635	0.218802	0.8271
R-squared	0.260360	Mean dependent var		-0.001069
Adjusted R-squared	0.251285	S.D. dependent var		0.004473
S.E. of regression	0.003871	Akaike info criterion		-8.252907
Sum squared resid	0.002442	Schwarz criterion		-8.196666
Log likelihood	687.9913	Hannan-Quinn criter.		-8.230078
F-statistic	28.68877	Durbin-Watson stat		2.011241
Prob(F-statistic)	0.000000			