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

Null Hypothesis: QT\_ARGENTINA has a unit root

Exogenous: Constant Lag Length: 1 (Fixed)

		t-Statistic	Prob.*
Augmented Dickey-Ful Test critical values:	ller test statistic 1% level 5% level 10% level	-0.306311 -3.752946 -2.998064 -2.638752	0.9097

<sup>\*</sup>MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation Dependent Variable: D(QT\_ARGENTINA) Method: Least Squares Date: 08/04/19 Time: 16:22 Sample (adjusted): 2017M02 2018M12 Included observations: 23 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_ARGENTINA(-1) D(QT_ARGENTINA(-1)) C	-0.028268 0.042626 0.094798	0.092286 0.237007 0.267705	-0.306311 0.179851 0.354112	0.7625 0.8591 0.7270
R-squared Adjusted R-squared S.E. of regression Sum squared resid Log likelihood F-statistic Prob(F-statistic)	0.004991 -0.094510 0.063831 0.081489 32.25637 0.050157 0.951199	Mean depend S.D. depend Akaike info c Schwarz crite Hannan-Quir Durbin-Wats	ent var riterion erion nn criter.	0.013134 0.061013 -2.544032 -2.395924 -2.506784 1.970289