

Augmented Dickey-Fuller Unit Root Test on QT_ST_LUCIA

Null Hypothesis: QT_ST_LUCIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.583430	0.0980
Test critical values:	1% level		-3.461327	
	5% level		-2.875062	
	10% level		-2.574054	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_ST_LUCIA)				
Method: Least Squares				
Date: 08/04/19 Time: 17:11				
Sample (adjusted): 2001M03 2018M09				
Included observations: 211 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_ST_LUCIA(-1)	-0.064980	0.025153	-2.583430	0.0105
D(QT_ST_LUCIA(-1))	0.059596	0.069508	0.857400	0.3922
C	0.070900	0.027358	2.591547	0.0102
R-squared	0.031710	Mean dependent var		0.000247
Adjusted R-squared	0.022400	S.D. dependent var		0.009184
S.E. of regression	0.009080	Akaike info criterion		-6.551315
Sum squared resid	0.017150	Schwarz criterion		-6.503658
Log likelihood	694.1637	Hannan-Quinn criter.		-6.532051
F-statistic	3.405874	Durbin-Watson stat		1.983806
Prob(F-statistic)	0.035039			