

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

Null Hypothesis: QT_HAITI has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.638038	0.4595
Test critical values:	1% level		-3.496346	
	5% level		-2.890327	
	10% level		-2.582196	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_HAITI)				
Method: Least Squares				
Date: 08/04/19 Time: 16:22				
Sample (adjusted): 2010M03 2018M07				
Included observations: 101 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_HAITI(-1)	-0.051218	0.031268	-1.638038	0.1046
D(QT_HAITI(-1))	0.135953	0.098077	1.386189	0.1688
C	0.160519	0.098188	1.634807	0.1053
R-squared	0.038694	Mean dependent var	-0.000372	
Adjusted R-squared	0.019075	S.D. dependent var	0.016459	
S.E. of regression	0.016301	Akaike info criterion	-5.365910	
Sum squared resid	0.026041	Schwarz criterion	-5.288233	
Log likelihood	273.9785	Hannan-Quinn criter.	-5.334464	
F-statistic	1.972311	Durbin-Watson stat	1.890664	
Prob(F-statistic)	0.144619			