Augmented Dickey-Fuller Unit Root Test on QT_MEXICO

Null Hypothesis: QT_MEXICO has a unit root
Exogenous: Constant
Lag Length: 1 (Fixed)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.640966	0.0859
Test critical values:	1% level	-3.451283	
	5% level	-2.870651	
	10% level	-2.571695	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(QT_MEXICO)
Method: Least Squares
Date: 07/21/19   Time: 00:20
Sample (adjusted): 1993M03 2018M12
Included observations: 310 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_MEXICO(-1)	-0.037319	0.014131	-2.640966	0.0087
D(QT_MEXICO(-1))	0.236455	0.055708	4.244533	0.0000
C	0.108395	0.040729	2.661382	0.0082

R-squared	0.067487	Mean dependent var	0.001202
Adjusted R-squared	0.061412	S.D. dependent var	0.033072
S.E. of regression	0.032041	Akaike info criterion	-4.033988
Sum squared resid	0.315169	Schwarz criterion	-3.997827
Log likelihood	628.2681	Hannan-Quinn criter.	-4.019532
F-statistic	11.10889	Durbin-Watson stat	1.983321
Prob(F-statistic)	0.000022		