

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

Null Hypothesis: QT_JAMAICA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.640381	0.4601
Test critical values:	1% level		-3.462737	
	5% level		-2.875680	
	10% level		-2.574385	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_JAMAICA)				
Method: Least Squares				
Date: 08/04/19 Time: 16:22				
Sample (adjusted): 2002M03 2018M12				
Included observations: 202 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_JAMAICA(-1)	-0.018198	0.011094	-1.640381	0.1025
D(QT_JAMAICA(-1))	0.270718	0.068358	3.960293	0.0001
C	0.073788	0.045195	1.632664	0.1041
R-squared	0.080883	Mean dependent var		-0.000468
Adjusted R-squared	0.071646	S.D. dependent var		0.015269
S.E. of regression	0.014711	Akaike info criterion		-5.585647
Sum squared resid	0.043069	Schwarz criterion		-5.536514
Log likelihood	567.1503	Hannan-Quinn criter.		-5.565768
F-statistic	8.756062	Durbin-Watson stat		2.064722
Prob(F-statistic)	0.000227			