

Augmented Dickey-Fuller Unit Root Test on QT_ST_KITTS_AND_NEVIS

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|--------------------------------------------------------|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: QT_ST_KITTS_AND_NEVIS has a unit root | | | | |
| Exogenous: Constant | | | | |
| Lag Length: 1 (Fixed) | | | | |
| | | | t-Statistic | Prob.* |
| Augmented Dickey-Fuller test statistic | | | -1.479086 | 0.5418 |
| Test critical values: | 1% level | | -3.470679 | |
| | 5% level | | -2.879155 | |
| | 10% level | | -2.576241 | |
| *MacKinnon (1996) one-sided p-values. | | | | |
| Augmented Dickey-Fuller Test Equation | | | | |
| Dependent Variable: D(QT_ST_KITTS_AND_NEVIS) | | | | |
| Method: Least Squares | | | | |
| Date: 08/04/19 Time: 17:11 | | | | |
| Sample (adjusted): 2005M03 2018M09 | | | | |
| Included observations: 163 after adjustments | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| QT_ST_KITTS_AND_NEVIS(-1) | -0.025365 | 0.017149 | -1.479086 | 0.1411 |
| D(QT_ST_KITTS_AND_NEVIS(-1)) | 0.087769 | 0.078772 | 1.114211 | 0.2669 |
| C | 0.025412 | 0.017188 | 1.478472 | 0.1412 |
| R-squared | 0.019010 | Mean dependent var | | 7.72E-06 |
| Adjusted R-squared | 0.006748 | S.D. dependent var | | 0.008173 |
| S.E. of regression | 0.008146 | Akaike info criterion | | -6.764433 |
| Sum squared resid | 0.010616 | Schwarz criterion | | -6.707493 |
| Log likelihood | 554.3013 | Hannan-Quinn criter. | | -6.741316 |
| F-statistic | 1.550273 | Durbin-Watson stat | | 1.946731 |
| Prob(F-statistic) | 0.215360 | | | |