

Augmented Dickey-Fuller Unit Root Test on QT_GRENADA

Null Hypothesis: QT_GRENADA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.798745	0.3805
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_GRENADA)				
Method: Least Squares				
Date: 08/04/19 Time: 16:22				
Sample (adjusted): 2001M03 2018M09				
Included observations: 211 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_GRENADA(-1)	-0.023016	0.012795	-1.798745	0.0735
D(QT_GRENADA(-1))	0.272112	0.066699	4.079677	0.0001
C	0.023067	0.012822	1.798954	0.0735
R-squared	0.081836	Mean dependent var		3.26E-05
Adjusted R-squared	0.073007	S.D. dependent var		0.005753
S.E. of regression	0.005539	Akaike info criterion		-7.539992
Sum squared resid	0.006381	Schwarz criterion		-7.492335
Log likelihood	798.4691	Hannan-Quinn criter.		-7.520728
F-statistic	9.269523	Durbin-Watson stat		1.996311
Prob(F-statistic)	0.000139			