

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

Null Hypothesis: QT_URUGUAY has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.003306	0.2853
Test critical values:	1% level		-3.469933	
	5% level		-2.878829	
	10% level		-2.576067	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_URUGUAY)				
Method: Least Squares				
Date: 08/04/19 Time: 17:11				
Sample (adjusted): 2005M03 2018M12				
Included observations: 166 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_URUGUAY(-1)	-0.016058	0.008016	-2.003306	0.0468
D(QT_URUGUAY(-1))	0.417399	0.070041	5.959354	0.0000
C	0.047850	0.024782	1.930819	0.0552
R-squared	0.201534	Mean dependent var	-0.002998	
Adjusted R-squared	0.191737	S.D. dependent var	0.022016	
S.E. of regression	0.019793	Akaike info criterion	-4.989064	
Sum squared resid	0.063858	Schwarz criterion	-4.932823	
Log likelihood	417.0923	Hannan-Quinn criter.	-4.966235	
F-statistic	20.57070	Durbin-Watson stat	1.879539	
Prob(F-statistic)	0.000000			