

Augmented Dickey-Fuller Unit Root Test on QT_BARBADOS

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|--|-------------|-----------------------|-------------|--------|
| Null Hypothesis: QT_BARBADOS has a unit root | | | | |
| Exogenous: Constant | | | | |
| Lag Length: 1 (Fixed) | | | | |
| | | | t-Statistic | Prob.* |
| Augmented Dickey-Fuller test statistic | | | -2.834869 | 0.0569 |
| Test critical values: | 1% level | | -3.495021 | |
| | 5% level | | -2.889753 | |
| | 10% level | | -2.581890 | |
| *MacKinnon (1996) one-sided p-values. | | | | |
| Augmented Dickey-Fuller Test Equation | | | | |
| Dependent Variable: D(QT_BARBADOS) | | | | |
| Method: Least Squares | | | | |
| Date: 07/23/19 Time: 22:18 | | | | |
| Sample (adjusted): 2010M03 2018M09 | | | | |
| Included observations: 103 after adjustments | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| QT_BARBADOS(-1) | -0.061642 | 0.021744 | -2.834869 | 0.0055 |
| D(QT_BARBADOS(-1)) | 0.161795 | 0.094828 | 1.706199 | 0.0911 |
| C | 0.015101 | 0.005710 | 2.644779 | 0.0095 |
| R-squared | 0.103805 | Mean dependent var | -0.001194 | |
| Adjusted R-squared | 0.085881 | S.D. dependent var | 0.007211 | |
| S.E. of regression | 0.006895 | Akaike info criterion | -7.087487 | |
| Sum squared resid | 0.004753 | Schwarz criterion | -7.010747 | |
| Log likelihood | 368.0056 | Hannan-Quinn criter. | -7.056405 | |
| F-statistic | 5.791431 | Durbin-Watson stat | 2.064101 | |
| Prob(F-statistic) | 0.004170 | | | |