

# Augmented Dickey-Fuller Unit Root Test on QT\_ST\_VINCENT\_AND\_THE\_GRENADINES

Null Hypothesis: QT\_ST\_VINCENT\_AND\_THE\_GRENADINES has a unit root  
Exogenous: Constant  
Lag Length: 1 (Fixed)

|  | t-Statistic | Prob.* |
|--|-------------|--------|
| Augmented Dickey-Fuller test statistic | -1.569938   | 0.4962 |
| Test critical values:                  |             |        |
| 1% level                               | -3.461030   |        |
| 5% level                               | -2.874932   |        |
| 10% level                              | -2.573985   |        |

\*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation  
Dependent Variable: D(QT\_ST\_VINCENT\_AND\_THE\_GRENADINES)  
Method: Least Squares  
Date: 08/04/19 Time: 16:23  
Sample (adjusted): 2001M03 2018M11  
Included observations: 213 after adjustments

| Variable                       | Coefficient | Std. Error | t-Statistic | Prob.  |
|--------------------------------|-------------|------------|-------------|--------|
| QT_ST_VINCENT_AND_THE_GRENADI  | -0.019849   | 0.012643   | -1.569938   | 0.1179 |
| D(QT_ST_VINCENT_AND_THE_GRENAD | 0.092728    | 0.068309   | 1.357473    | 0.1761 |
| C                              | 0.020324    | 0.013034   | 1.559287    | 0.1204 |

|                    |          |                       |           |
|--------------------|----------|-----------------------|-----------|
| R-squared          | 0.018492 | Mean dependent var    | -0.000128 |
| Adjusted R-squared | 0.009144 | S.D. dependent var    | 0.007676  |
| S.E. of regression | 0.007641 | Akaike info criterion | -6.896540 |
| Sum squared resid  | 0.012261 | Schwarz criterion     | -6.849198 |
| Log likelihood     | 737.4815 | Hannan-Quinn criter.  | -6.877408 |
| F-statistic        | 1.978255 | Durbin-Watson stat    | 1.974902  |
| Prob(F-statistic)  | 0.140880 |                       |           |