

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

Null Hypothesis: QT_CHILE has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.436034	0.1323
Test critical values:	1% level		-3.441280	
	5% level		-2.866254	
	10% level		-2.569339	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_CHILE)				
Method: Least Squares				
Date: 08/04/19 Time: 16:22				
Sample (adjusted): 1970M03 2018M12				
Included observations: 586 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_CHILE(-1)	-0.019091	0.007837	-2.436034	0.0151
D(QT_CHILE(-1))	-0.293254	0.039414	-7.440359	0.0000
C	0.124585	0.050118	2.485851	0.0132
R-squared	0.099831	Mean dependent var		0.002151
Adjusted R-squared	0.096743	S.D. dependent var		0.085946
S.E. of regression	0.081683	Akaike info criterion		-2.166846
Sum squared resid	3.889800	Schwarz criterion		-2.144457
Log likelihood	637.8859	Hannan-Quinn criter.		-2.158121
F-statistic	32.32800	Durbin-Watson stat		1.963811
Prob(F-statistic)	0.000000			