

# Augmented Dickey-Fuller Unit Root Test on QT\_BAHAMAS\_THE

Null Hypothesis: QT_BAHAMAS_THE has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.950121	0.0431
Test critical values:	1% level		-3.493129	
	5% level		-2.888932	
	10% level		-2.581453	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_BAHAMAS_THE)				
Method: Least Squares				
Date: 08/04/19 Time: 16:22				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_BAHAMAS_THE(-1)	-0.175786	0.059586	-2.950121	0.0039
D(QT_BAHAMAS_THE(-1))	-0.029717	0.098635	-0.301281	0.7638
C	0.013618	0.004603	2.958644	0.0038
R-squared	0.090656	Mean dependent var		0.000105
Adjusted R-squared	0.072999	S.D. dependent var		0.005215
S.E. of regression	0.005022	Akaike info criterion		-7.722278
Sum squared resid	0.002597	Schwarz criterion		-7.646898
Log likelihood	412.2807	Hannan-Quinn criter.		-7.691726
F-statistic	5.134243	Durbin-Watson stat		1.998276
Prob(F-statistic)	0.007490			