

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

Null Hypothesis: QT\_GUATEMALA has a unit root  
Exogenous: Constant  
Lag Length: 1 (Fixed)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.190036	0.6784
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\_GUATEMALA)  
Method: Least Squares  
Date: 08/04/19 Time: 17:10  
Sample (adjusted): 2005M03 2018M12  
Included observations: 166 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_GUATEMALA(-1)	-0.006282	0.005278	-1.190036	0.2358
D(QT_GUATEMALA(-1))	0.350921	0.072930	4.811736	0.0000
C	0.011305	0.010771	1.049588	0.2955
R-squared	0.132588	Mean dependent var	-0.002323	
Adjusted R-squared	0.121944	S.D. dependent var	0.008710	
S.E. of regression	0.008162	Akaike info criterion	-6.760759	
Sum squared resid	0.010859	Schwarz criterion	-6.704519	
Log likelihood	564.1430	Hannan-Quinn criter.	-6.737931	
F-statistic	12.45760	Durbin-Watson stat	1.894793	
Prob(F-statistic)	0.000009			