

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

Null Hypothesis: QT_ANGUILLA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.430516	0.5289
Test critical values:	1% level		-4.200056	
	5% level		-3.175352	
	10% level		-2.728985	
<p>*Mackinnon (1996) one-sided p-values.</p> <p>Warning: Probabilities and critical values calculated for 20 observations and may not be accurate for a sample size of 11</p> <p>Augmented Dickey-Fuller Test Equation</p> <p>Dependent Variable: D(QT_ANGUILLA)</p> <p>Method: Least Squares</p> <p>Date: 08/04/19 Time: 16:22</p> <p>Sample (adjusted): 2018M02 2018M12</p> <p>Included observations: 11 after adjustments</p>				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_ANGUILLA(-1)	-0.234313	0.163796	-1.430516	0.1904
D(QT_ANGUILLA(-1))	0.277056	0.263115	1.052983	0.3231
C	0.249670	0.174489	1.430866	0.1903
R-squared	0.368308	Mean dependent var		0.001041
Adjusted R-squared	0.210385	S.D. dependent var		0.005317
S.E. of regression	0.004724	Akaike info criterion		-7.645129
Sum squared resid	0.000179	Schwarz criterion		-7.536612
Log likelihood	45.04821	Hannan-Quinn criter.		-7.713534
F-statistic	2.332203	Durbin-Watson stat		1.980776
Prob(F-statistic)	0.159228			