

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

Null Hypothesis: QT_PERU has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.989372	0.7550
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_PERU)				
Method: Least Squares				
Date: 08/04/19 Time: 17:11				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_PERU(-1)	-0.017204	0.017389	-0.989372	0.3248
D(QT_PERU(-1))	0.290066	0.095207	3.046689	0.0029
C	0.017903	0.017744	1.008935	0.3154
R-squared	0.085414	Mean dependent var		0.000523
Adjusted R-squared	0.067655	S.D. dependent var		0.010544
S.E. of regression	0.010181	Akaike info criterion		-6.308721
Sum squared resid	0.010676	Schwarz criterion		-6.233341
Log likelihood	337.3622	Hannan-Quinn criter.		-6.278169
F-statistic	4.809616	Durbin-Watson stat		1.891132
Prob(F-statistic)	0.010071			