

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

Null Hypothesis: QT_PANAMA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.548220	0.5068
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_PANAMA)				
Method: Least Squares				
Date: 08/04/19 Time: 16:23				
Sample (adjusted): 2005M03 2018M12				
Included observations: 166 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_PANAMA(-1)	-0.005820	0.003759	-1.548220	0.1235
D(QT_PANAMA(-1))	0.283518	0.074613	3.799846	0.0002
C	0.000151	0.000575	0.261862	0.7938
R-squared	0.099115	Mean dependent var		-0.000883
Adjusted R-squared	0.088061	S.D. dependent var		0.003724
S.E. of regression	0.003557	Akaike info criterion		-8.422085
Sum squared resid	0.002062	Schwarz criterion		-8.365844
Log likelihood	702.0331	Hannan-Quinn criter.		-8.399257
F-statistic	8.966594	Durbin-Watson stat		2.010867
Prob(F-statistic)	0.000202			