

Augmented Dickey-Fuller Unit Root Test on QT_GUYANA

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|--|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: QT_GUYANA has a unit root | | | | |
| Exogenous: Constant | | | | |
| Lag Length: 1 (Fixed) | | | | |
| | | | t-Statistic | Prob.* |
| Augmented Dickey-Fuller test statistic | | | -2.923246 | 0.0448 |
| 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_GUYANA) | | | | |
| Method: Least Squares | | | | |
| Date: 07/23/19 Time: 22:18 | | | | |
| Sample (adjusted): 2005M03 2018M12 | | | | |
| Included observations: 166 after adjustments | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| QT_GUYANA(-1) | -0.030686 | 0.010497 | -2.923246 | 0.0040 |
| D(QT_GUYANA(-1)) | -0.011139 | 0.075362 | -0.147807 | 0.8827 |
| C | 0.162561 | 0.055982 | 2.903816 | 0.0042 |
| R-squared | 0.049814 | Mean dependent var | | -0.001076 |
| Adjusted R-squared | 0.038155 | S.D. dependent var | | 0.008812 |
| S.E. of regression | 0.008642 | Akaike info criterion | | -6.646391 |
| Sum squared resid | 0.012174 | Schwarz criterion | | -6.590151 |
| Log likelihood | 554.6505 | Hannan-Quinn criter. | | -6.623563 |
| F-statistic | 4.272686 | Durbin-Watson stat | | 2.037173 |
| Prob(F-statistic) | 0.015538 | | | |