

# 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: 16:22				
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			