**Tabla Nº. 8. Estadísticas de los rendimientos del tipo de cambio paralelo de Venezuela, 2005-2015**

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **Estadísticas descriptivas** | | | | | | | | | | | | | | | | | | |
| Min. | | 1stQu. | Median | | Mean | | | 3rdQu. | Max. | | Var | | SD | | | Asimetría | Curtosis | Obs. |
| -27,650 | | -0,389 | 0,000 | | 0,1996 | | | 0,7380 | 28,100 | | 4,6860 | | 2,164 | | | 1,42330 | 36,9397 | 2868 |
| **Pruebas de Dickey-Fuller Aumentada (ADF) y**  **Phillis – Perron (PP) para raíz unitaria** | | | | | | | | | | | | | | | | | | |
| ADF | -12,376 | | | Prob(ADF) | | | 0,01 | | PP | | | -2936,2 | | | Prob(PP) | | 0,01 | |
| **Test BDS** | | | | | | | | | | | | | | | | | | |
| Dimensión | | | Estadístico  BDS | | | Std. Error | | | | z-Estadístico | | | | Prob. | | | | |
| 2 | | | 0.037699 | | | 0.002508 | | | | 15.02963 | | | | 0.0000 | | | | |
| 3 | | | 0.069207 | | | 0.003998 | | | | 17.30827 | | | | 0.0000 | | | | |
| 4 | | | 0.09349 | | | 0.004779 | | | | 19.56363 | | | | 0.0000 | | | | |
| 5 | | | 0.107833 | | | 0.005 | | | | 21.56468 | | | | 0.0000 | | | | |
| 6 | | | 0.114564 | | | 0.004842 | | | | 23.65905 | | | | 0.0000 | | | | |

**Fuente:** elaboración propia. Datos dólar Cúcuta.