

# Augmented Dickey-Fuller Unit Root Test on QT\_BRUNEI\_DARUSSALAM

Null Hypothesis: QT_BRUNEI_DARUSSALAM has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.588874	0.8675
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_BRUNEI_DARUSSALAM)				
Method: Least Squares				
Date: 08/04/19 Time: 17:10				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_BRUNEI_DARUSSALAM(-1)	-0.009833	0.016698	-0.588874	0.5572
D(QT_BRUNEI_DARUSSALAM(-1))	0.209865	0.097756	2.146831	0.0342
C	0.004369	0.005966	0.732390	0.4656
R-squared	0.043409	Mean dependent var		0.001209
Adjusted R-squared	0.024835	S.D. dependent var		0.013143
S.E. of regression	0.012979	Akaike info criterion		-5.823123
Sum squared resid	0.017350	Schwarz criterion		-5.747743
Log likelihood	311.6255	Hannan-Quinn criter.		-5.792571
F-statistic	2.337034	Durbin-Watson stat		1.954111
Prob(F-statistic)	0.101717			