

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

Null Hypothesis: QT_INDONESIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.647178	0.4578
Test critical values:	1% level		-3.440841	
	5% level		-2.866060	
	10% level		-2.569236	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_INDONESIA)				
Method: Least Squares				
Date: 08/04/19 Time: 16:22				
Sample (adjusted): 1968M03 2018M12				
Included observations: 610 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_INDONESIA(-1)	-0.007227	0.004388	-1.647178	0.1000
D(QT_INDONESIA(-1))	0.170818	0.039981	4.272445	0.0000
C	0.066510	0.039772	1.672269	0.0950
R-squared	0.032292	Mean dependent var		0.001295
Adjusted R-squared	0.029104	S.D. dependent var		0.050079
S.E. of regression	0.049345	Akaike info criterion		-3.175069
Sum squared resid	1.477981	Schwarz criterion		-3.153363
Log likelihood	971.3960	Hannan-Quinn criter.		-3.166626
F-statistic	10.12771	Durbin-Watson stat		1.977218
Prob(F-statistic)	0.000047			