

Augmented Dickey-Fuller Unit Root Test on RES_PHILIPPINES

Null Hypothesis: RES_PHILIPPINES has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.290903	0.1768
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(RES_PHILIPPINES)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_PHILIPPINES(-1)	-0.053781	0.023476	-2.290903	0.0240
D(RES_PHILIPPINES(-1))	0.158435	0.095096	1.666051	0.0987
C	-0.000749	0.001175	-0.637981	0.5249
R-squared	0.070546	Mean dependent var		-0.000823
Adjusted R-squared	0.052498	S.D. dependent var		0.012390
S.E. of regression	0.012060	Akaike info criterion		-5.969953
Sum squared resid	0.014981	Schwarz criterion		-5.894573
Log likelihood	319.4075	Hannan-Quinn criter.		-5.939401
F-statistic	3.908882	Durbin-Watson stat		1.992572
Prob(F-statistic)	0.023106			