

Augmented Dickey-Fuller Unit Root Test on PDIFF_INDONESIA

Null Hypothesis: PDIFF_INDONESIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.405563	0.5805
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(PDIFF_INDONESIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 1968M03 2018M12				
Included observations: 610 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_INDONESIA(-1)	-0.001033	0.000735	-1.405563	0.1604
D(PDIFF_INDONESIA(-1))	0.094980	0.039594	2.398833	0.0167
C	0.003430	0.001183	2.900291	0.0039
R-squared	0.013255	Mean dependent var		0.005260
Adjusted R-squared	0.010004	S.D. dependent var		0.017506
S.E. of regression	0.017418	Akaike info criterion		-5.257701
Sum squared resid	0.184159	Schwarz criterion		-5.235995
Log likelihood	1606.599	Hannan-Quinn criter.		-5.249258
F-statistic	4.076996	Durbin-Watson stat		2.026320
Prob(F-statistic)	0.017425			