

Augmented Dickey-Fuller Unit Root Test on RES_MALAYSIA

Null Hypothesis: RES_MALAYSIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.767606	0.3960
Test critical values:	1% level		-3.459231	
	5% level		-2.874143	
	10% level		-2.573563	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_MALAYSIA)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2000M03 2018M12				
Included observations: 226 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_MALAYSIA(-1)	-0.022927	0.012970	-1.767606	0.0785
D(RES_MALAYSIA(-1))	0.201007	0.065708	3.059091	0.0025
C	0.000157	0.001108	0.141577	0.8875
R-squared	0.048947	Mean dependent var		0.000229
Adjusted R-squared	0.040417	S.D. dependent var		0.017004
S.E. of regression	0.016657	Akaike info criterion		-5.338841
Sum squared resid	0.061869	Schwarz criterion		-5.293436
Log likelihood	606.2890	Hannan-Quinn criter.		-5.320517
F-statistic	5.738481	Durbin-Watson stat		1.955242
Prob(F-statistic)	0.003714			