

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

Null Hypothesis: PDIFF_BRUNEI_DARUSSALAM has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.791923	0.8171
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(PDIFF_BRUNEI_DARUSSALAM)				
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.
PDIFF_BRUNEI_DARUSSALAM(-1)	-0.009768	0.012335	-0.791923	0.4302
D(PDIFF_BRUNEI_DARUSSALAM(-1))	-0.186813	0.096666	-1.932565	0.0560
C	-0.002494	0.001075	-2.320335	0.0223
R-squared	0.042232	Mean dependent var		-0.001481
Adjusted R-squared	0.023635	S.D. dependent var		0.005603
S.E. of regression	0.005536	Akaike info criterion		-7.527018
Sum squared resid	0.003157	Schwarz criterion		-7.451638
Log likelihood	401.9320	Hannan-Quinn criter.		-7.496466
F-statistic	2.270865	Durbin-Watson stat		2.045457
Prob(F-statistic)	0.108368			