

Augmented Dickey-Fuller Unit Root Test on RES_THAILAND

Null Hypothesis: RES_THAILAND has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.995915	0.2883
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_THAILAND)				
Method: Least Squares				
Date: 07/22/19 Time: 01:07				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_THAILAND(-1)	-0.043293	0.021691	-1.995915	0.0486
D(RES_THAILAND(-1))	0.441823	0.088538	4.990187	0.0000
C	-0.000215	0.001164	-0.184896	0.8537
R-squared	0.206778	Mean dependent var	-0.000261	
Adjusted R-squared	0.191375	S.D. dependent var	0.013323	
S.E. of regression	0.011980	Akaike info criterion	-5.983213	
Sum squared resid	0.014783	Schwarz criterion	-5.907833	
Log likelihood	320.1103	Hannan-Quinn criter.	-5.952661	
F-statistic	13.42507	Durbin-Watson stat	1.763681	
Prob(F-statistic)	0.000007			