Augmented Dickey-Fuller Unit Root Test on PDIFF_MALAYSIA

Null Hypothesis: PDIFF_MALAYSIA has a unit root
Exogenous: Constant
Lag Length: 1 (Fixed)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.643465	0.4587
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(PDIFF_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.
PDIFF_MALAYSIA(-1)	-0.020411	0.012420	-1.643465	0.1017
D(PDIFF_MALAYSIA(-1))	0.289459	0.064255	4.504835	0.0000
C	0.000226	0.000321	0.703501	0.4825

R-squared	0.088484	Mean dependent var	8.01E-05
Adjusted R-squared	0.080309	S.D. dependent var	0.004810
S.E. of regression	0.004613	Akaike info criterion	-7.906876
Sum squared resid	0.004745	Schwarz criterion	-7.861470
Log likelihood	896.4769	Hannan-Quinn criter.	-7.888552
F-statistic	10.82369	Durbin-Watson stat	1.925771
Prob(F-statistic)	0.000033		