

Augmented Dickey-Fuller Unit Root Test on RES_INDONESIA

Null Hypothesis: RES_INDONESIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.406550	0.1403
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(RES_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.
RES_INDONESIA(-1)	-0.016211	0.006736	-2.406550	0.0164
D(RES_INDONESIA(-1))	0.144079	0.040109	3.592161	0.0004
C	-0.000455	0.002070	-0.219855	0.8261
R-squared	0.027878	Mean dependent var		-0.000538
Adjusted R-squared	0.024675	S.D. dependent var		0.051770
S.E. of regression	0.051128	Akaike info criterion		-3.104077
Sum squared resid	1.586720	Schwarz criterion		-3.082371
Log likelihood	949.7435	Hannan-Quinn criter.		-3.095634
F-statistic	8.703500	Durbin-Watson stat		1.984979
Prob(F-statistic)	0.000188			