

Augmented Dickey-Fuller Unit Root Test on PDIFF_SINGAPORE

Null Hypothesis: PDIFF_SINGAPORE has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.247871	0.6530
Test critical values:	1% level		-3.469933	
	5% level		-2.878829	
	10% level		-2.576067	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(PDIFF_SINGAPORE)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2005M03 2018M12				
Included observations: 166 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_SINGAPORE(-1)	-0.018444	0.014780	-1.247871	0.2139
D(PDIFF_SINGAPORE(-1))	0.057563	0.078326	0.734917	0.4634
C	-0.002311	0.001887	-1.224692	0.2225
R-squared	0.011735	Mean dependent var		-3.89E-05
Adjusted R-squared	-0.000391	S.D. dependent var		0.006285
S.E. of regression	0.006286	Akaike info criterion		-7.282977
Sum squared resid	0.006441	Schwarz criterion		-7.226736
Log likelihood	607.4871	Hannan-Quinn criter.		-7.260149
F-statistic	0.967734	Durbin-Watson stat		1.973781
Prob(F-statistic)	0.382115			