

Augmented Dickey-Fuller Unit Root Test on QT_MALAYSIA

Null Hypothesis: QT_MALAYSIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-1.453915	0.5552
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(QT_MALAYSIA)				
Method: Least Squares				
Date: 08/04/19 Time: 17:11				
Sample (adjusted): 2000M03 2018M12				
Included observations: 226 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_MALAYSIA(-1)	-0.015221	0.010469	-1.453915	0.1474
D(QT_MALAYSIA(-1))	0.282639	0.064487	4.382903	0.0000
C	0.019626	0.013378	1.466966	0.1438
R-squared	0.083229	Mean dependent var		0.000331
Adjusted R-squared	0.075007	S.D. dependent var		0.014887
S.E. of regression	0.014318	Akaike info criterion		-5.641441
Sum squared resid	0.045715	Schwarz criterion		-5.596035
Log likelihood	640.4828	Hannan-Quinn criter.		-5.623117
F-statistic	10.12253	Durbin-Watson stat		1.968623
Prob(F-statistic)	0.000062			