Augmented Dickey-Fuller Unit Root Test on ST_INDONESIA

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.591049	0.4866
Test critical values:	1% level	-3.440634	
	5% level	-2.865969	
	10% level	-2.569187	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(ST_INDONESIA)
Method: Least Squares
Date: 07/22/19   Time: 01:06
Sample (adjusted): 1967M03 2018M12
Included observations: 622 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_INDONESIA(-1)	-0.002238	0.001407	-1.591049	0.1121
D(ST_INDONESIA(-1))	0.281688	0.038489	7.318633	0.0000
C	0.022671	0.011053	2.051211	0.0407

R-squared	0.084195	Mean dependent var	0.007495
Adjusted R-squared	0.081236	S.D. dependent var	0.050227
S.E. of regression	0.048143	Akaike info criterion	-3.224457
Sum squared resid	1.434706	Schwarz criterion	-3.203076
Log likelihood	1005.806	Hannan-Quinn criter.	-3.216147
F-statistic	28.45393	Durbin-Watson stat	1.958736
Prob(F-statistic)	0.000000		