

Augmented Dickey-Fuller Unit Root Test on RES_SINGAPORE

Null Hypothesis: RES_SINGAPORE has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-3.428185	0.0113
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(RES_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.
RES_SINGAPORE(-1)	-0.077197	0.022518	-3.428185	0.0008
D(RES_SINGAPORE(-1))	0.338832	0.072211	4.692258	0.0000
C	-0.000819	0.001318	-0.620992	0.5355
R-squared	0.158846	Mean dependent var		-0.001160
Adjusted R-squared	0.148525	S.D. dependent var		0.018370
S.E. of regression	0.016951	Akaike info criterion		-5.299104
Sum squared resid	0.046834	Schwarz criterion		-5.242863
Log likelihood	442.8256	Hannan-Quinn criter.		-5.276275
F-statistic	15.39066	Durbin-Watson stat		2.014689
Prob(F-statistic)	0.000001			