

Augmented Dickey-Fuller Unit Root Test on RES_BRUNEI_DARUSSALAM

Null Hypothesis: RES_BRUNEI_DARUSSALAM has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.824362	0.0583
Test critical values:	1% level		-3.493129	
	5% level		-2.888932	
	10% level		-2.581453	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RES_BRUNEI_DARUSSALAM)				
Method: Least Squares				
Date: 07/22/19 Time: 01:06				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_BRUNEI_DARUSSALAM(-1)	-0.074316	0.026312	-2.824362	0.0057
D(RES_BRUNEI_DARUSSALAM(-1))	0.337769	0.090179	3.745557	0.0003
C	-0.000681	0.001163	-0.585393	0.5596
R-squared	0.166018	Mean dependent var	-0.000855	
Adjusted R-squared	0.149824	S.D. dependent var	0.012968	
S.E. of regression	0.011957	Akaike info criterion	-5.987035	
Sum squared resid	0.014727	Schwarz criterion	-5.911655	
Log likelihood	320.3129	Hannan-Quinn criter.	-5.956483	
F-statistic	10.25195	Durbin-Watson stat	1.999115	
Prob(F-statistic)	0.000087			