

Augmented Dickey-Fuller Unit Root Test on ST_MALAYSIA

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|--|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: ST_MALAYSIA has a unit root | | | | |
| Exogenous: Constant | | | | |
| Lag Length: 1 (Fixed) | | | | |
| | | | t-Statistic | Prob.* |
| Augmented Dickey-Fuller test statistic | | | -1.125735 | 0.7073 |
| Test critical values: | 1% level | | -3.439384 | |
| | 5% level | | -2.865417 | |
| | 10% level | | -2.568891 | |
| *Mackinnon (1996) one-sided p-values. | | | | |
| Augmented Dickey-Fuller Test Equation | | | | |
| Dependent Variable: D(ST_MALAYSIA) | | | | |
| Method: Least Squares | | | | |
| Date: 07/22/19 Time: 01:06 | | | | |
| Sample (adjusted): 1960M03 2018M12 | | | | |
| Included observations: 706 after adjustments | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| ST_MALAYSIA(-1) | -0.003785 | 0.003362 | -1.125735 | 0.2607 |
| D(ST_MALAYSIA(-1)) | 0.277136 | 0.036336 | 7.627033 | 0.0000 |
| C | 0.004434 | 0.003711 | 1.195082 | 0.2325 |
| R-squared | 0.076824 | Mean dependent var | | 0.000438 |
| Adjusted R-squared | 0.074197 | S.D. dependent var | | 0.017158 |
| S.E. of regression | 0.016510 | Akaike info criterion | | -5.365507 |
| Sum squared resid | 0.191615 | Schwarz criterion | | -5.346132 |
| Log likelihood | 1897.024 | Hannan-Quinn criter. | | -5.358020 |
| F-statistic | 29.25067 | Durbin-Watson stat | | 1.996817 |
| Prob(F-statistic) | 0.000000 | | | |