

# Augmented Dickey-Fuller Unit Root Test on ST\_BRUNEI\_DARUSSALAM

Null Hypothesis: ST_BRUNEI_DARUSSALAM has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-0.978813	0.7623
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_BRUNEI_DARUSSALAM)				
Method: Least Squares				
Date: 07/22/19 Time: 01:05				
Sample (adjusted): 1960M03 2018M12				
Included observations: 706 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ST_BRUNEI_DARUSSALAM(-1)	-0.001481	0.001513	-0.978813	0.3280
D(ST_BRUNEI_DARUSSALAM(-1))	0.282302	0.036168	7.805304	0.0000
C	0.000184	0.001120	0.164262	0.8696
R-squared	0.080759	Mean dependent var		-0.001138
Adjusted R-squared	0.078144	S.D. dependent var		0.012413
S.E. of regression	0.011918	Akaike info criterion		-6.017322
Sum squared resid	0.099850	Schwarz criterion		-5.997947
Log likelihood	2127.115	Hannan-Quinn criter.		-6.009835
F-statistic	30.88085	Durbin-Watson stat		1.957047
Prob(F-statistic)	0.000000			