

Augmented Dickey-Fuller Unit Root Test on QT_INDONESIA

Null Hypothesis: QT_INDONESIA has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-2.738570	0.0687
Test critical values:	1% level		-3.451283	
	5% level		-2.870651	
	10% level		-2.571695	
*Mackinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(QT_INDONESIA)				
Method: Least Squares				
Date: 07/21/19 Time: 00:20				
Sample (adjusted): 1993M03 2018M12				
Included observations: 310 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT_INDONESIA(-1)	-0.037732	0.013778	-2.738570	0.0065
D(QT_INDONESIA(-1))	0.193990	0.055901	3.470258	0.0006
C	0.355291	0.129510	2.743340	0.0064
R-squared	0.054091	Mean dependent var		0.000900
Adjusted R-squared	0.047929	S.D. dependent var		0.060554
S.E. of regression	0.059085	Akaike info criterion		-2.810061
Sum squared resid	1.071736	Schwarz criterion		-2.773900
Log likelihood	438.5594	Hannan-Quinn criter.		-2.795605
F-statistic	8.777829	Durbin-Watson stat		1.972104
Prob(F-statistic)	0.000196			