

# Augmented Dickey-Fuller Unit Root Test on QT\_MALAYSIA

|                                              |             |                       |             |           |
|----------------------------------------------|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: QT_MALAYSIA has a unit root |             |                       |             |           |
| Exogenous: Constant                          |             |                       |             |           |
| Lag Length: 1 (Fixed)                        |             |                       |             |           |
|                                              |             |                       | t-Statistic | Prob.*    |
| Augmented Dickey-Fuller test statistic       |             |                       | -1.453915   | 0.5552    |
| Test critical values:                        | 1% level    |                       | -3.459231   |           |
|                                              | 5% level    |                       | -2.874143   |           |
|                                              | 10% level   |                       | -2.573563   |           |
| *Mackinnon (1996) one-sided p-values.        |             |                       |             |           |
| Augmented Dickey-Fuller Test Equation        |             |                       |             |           |
| Dependent Variable: D(QT_MALAYSIA)           |             |                       |             |           |
| Method: Least Squares                        |             |                       |             |           |
| Date: 07/23/19 Time: 22:18                   |             |                       |             |           |
| Sample (adjusted): 2000M03 2018M12           |             |                       |             |           |
| Included observations: 226 after adjustments |             |                       |             |           |
| Variable                                     | Coefficient | Std. Error            | t-Statistic | Prob.     |
| QT_MALAYSIA(-1)                              | -0.015221   | 0.010469              | -1.453915   | 0.1474    |
| D(QT_MALAYSIA(-1))                           | 0.282639    | 0.064487              | 4.382903    | 0.0000    |
| C                                            | 0.019626    | 0.013378              | 1.466966    | 0.1438    |
| R-squared                                    | 0.083229    | Mean dependent var    |             | 0.000331  |
| Adjusted R-squared                           | 0.075007    | S.D. dependent var    |             | 0.014887  |
| S.E. of regression                           | 0.014318    | Akaike info criterion |             | -5.641441 |
| Sum squared resid                            | 0.045715    | Schwarz criterion     |             | -5.596035 |
| Log likelihood                               | 640.4828    | Hannan-Quinn criter.  |             | -5.623117 |
| F-statistic                                  | 10.12253    | Durbin-Watson stat    |             | 1.968623  |
| Prob(F-statistic)                            | 0.000062    |                       |             |           |