

Augmented Dickey-Fuller Unit Root Test on QT_BRUNEI_DARUSSALAM

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|---|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: QT_BRUNEI_DARUSSALAM has a unit root | | | | |
| Exogenous: Constant | | | | |
| Lag Length: 1 (Fixed) | | | | |
| | | | t-Statistic | Prob.* |
| Augmented Dickey-Fuller test statistic | | | -0.588874 | 0.8675 |
| 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(QT_BRUNEI_DARUSSALAM) | | | | |
| Method: Least Squares | | | | |
| Date: 08/04/19 Time: 16:22 | | | | |
| Sample (adjusted): 2010M03 2018M12 | | | | |
| Included observations: 106 after adjustments | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| QT_BRUNEI_DARUSSALAM(-1) | -0.009833 | 0.016698 | -0.588874 | 0.5572 |
| D(QT_BRUNEI_DARUSSALAM(-1)) | 0.209865 | 0.097756 | 2.146831 | 0.0342 |
| C | 0.004369 | 0.005966 | 0.732390 | 0.4656 |
| R-squared | 0.043409 | Mean dependent var | | 0.001209 |
| Adjusted R-squared | 0.024835 | S.D. dependent var | | 0.013143 |
| S.E. of regression | 0.012979 | Akaike info criterion | | -5.823123 |
| Sum squared resid | 0.017350 | Schwarz criterion | | -5.747743 |
| Log likelihood | 311.6255 | Hannan-Quinn criter. | | -5.792571 |
| F-statistic | 2.337034 | Durbin-Watson stat | | 1.954111 |
| Prob(F-statistic) | 0.101717 | | | |