

# Augmented Dickey-Fuller Unit Root Test on PDIFF\_THAILAND

Null Hypothesis: PDIFF_THAILAND has a unit root				
Exogenous: Constant				
Lag Length: 1 (Fixed)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			0.017432	0.9575
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(PDIFF_THAILAND)				
Method: Least Squares				
Date: 07/22/19 Time: 01:07				
Sample (adjusted): 2010M03 2018M12				
Included observations: 106 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDIFF_THAILAND(-1)	0.000294	0.016884	0.017432	0.9861
D(PDIFF_THAILAND(-1))	0.163222	0.097073	1.681436	0.0957
C	-0.000160	0.001569	-0.102149	0.9188
R-squared	0.027476	Mean dependent var		-0.000208
Adjusted R-squared	0.008592	S.D. dependent var		0.002611
S.E. of regression	0.002599	Akaike info criterion		-9.039135
Sum squared resid	0.000696	Schwarz criterion		-8.963754
Log likelihood	482.0741	Hannan-Quinn criter.		-9.008583
F-statistic	1.454974	Durbin-Watson stat		1.929996
Prob(F-statistic)	0.238163			