

Augmented Dickey-Fuller Unit Root Test on INFLASI

Null Hypothesis: INFLASI has a unit root				
Exogenous: Constant, Linear Trend				
Lag Length: 0 (Automatic - based on SIC, maxlag=4)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-10.05053	0.0000
Test critical values:	1% level		-4.051450	
	5% level		-3.454919	
	10% level		-3.153171	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(INFLASI)				
Method: Least Squares				
Date: 03/12/18 Time: 11:44				
Sample (adjusted): 2009M08 2017M12				
Included observations: 101 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
INFLASI(-1)	-1.014300	0.100920	-10.05053	0.0000
C	-0.445724	1.037982	-0.429415	0.6686
@TREND("2009M07")	0.003563	0.017664	0.201732	0.8405
R-squared	0.507674	Mean dependent var		-0.005356
Adjusted R-squared	0.497627	S.D. dependent var		7.302031
S.E. of regression	5.175554	Akaike info criterion		6.155023
Sum squared resid	2625.064	Schwarz criterion		6.232700
Log likelihood	-307.8287	Hannan-Quinn criter.		6.186469
F-statistic	50.52761	Durbin-Watson stat		1.997630
Prob(F-statistic)	0.000000			