

Phillips-Perron Unit Root Test on USD_IDR

Null Hypothesis: USD_IDR has a unit root				
Exogenous: Constant, Linear Trend				
Bandwidth: 5 (Newey-West automatic) using Bartlett kernel				
			Adj. t-Stat	Prob.*
Phillips-Perron test statistic			-10.25689	0.0000
Test critical values:	1% level		-4.051450	
	5% level		-3.454919	
	10% level		-3.153171	
*MacKinnon (1996) one-sided p-values.				
Residual variance (no correction)				0.000464
HAC corrected variance (Bartlett kernel)				0.000571
Phillips-Perron Test Equation Dependent Variable: D(USD_IDR) Method: Least Squares Date: 03/12/18 Time: 11:49 Sample (adjusted): 2009M08 2017M12 Included observations: 101 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
USD_IDR(-1)	-1.024014	0.100101	-10.22980	0.0000
C	-5.37E-05	0.004384	-0.012245	0.9903
@TREND("2009M07")	6.76E-05	7.51E-05	0.900665	0.3700
R-squared	0.516573	Mean dependent var		0.000320
Adjusted R-squared	0.506707	S.D. dependent var		0.031121
S.E. of regression	0.021858	Akaike info criterion		-4.779259
Sum squared resid	0.046821	Schwarz criterion		-4.701582
Log likelihood	244.3526	Hannan-Quinn criter.		-4.747813
F-statistic	52.35962	Durbin-Watson stat		1.976981
Prob(F-statistic)	0.000000			