Tables and Figures

Figures
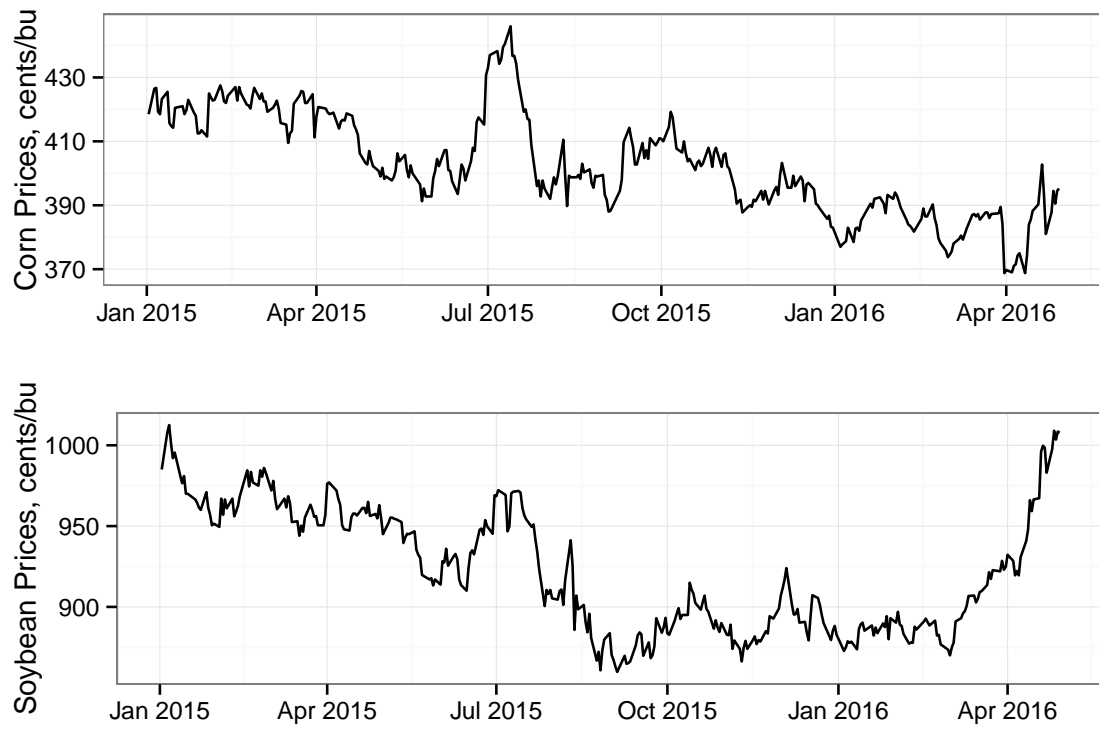
Figure 1. Corn and Soybean Prices

Tables

Table 1. ADF Results for Corn

	Estimate	Std. Error	t value	Pr(>|t|)
(Intercept)	15.4615	5.9585	2.59	0.0099
z.lag.1	-0.0386	0.0148	-2.61	0.0095
z.diff.lag1	-0.0090	0.0556	-0.16	0.8717
z.diff.lag2	-0.0816	0.0557	-1.47	0.1438
z.diff.lag3	0.1014	0.0556	1.82	0.0691
z.diff.lag4	0.0270	0.0557	0.49	0.6278
z.diff.lag5	0.0608	0.0556	1.09	0.2750

Table 2. ADF Results for Soybeans

	Estimate	Std. Error	t value	Pr(>|t|)
(Intercept)	16.4954	11.4598	1.44	0.1510
z.lag.1	-0.0179	0.0124	-1.44	0.1518
z.diff.lag1	-0.1082	0.0562	-1.93	0.0551
z.diff.lag2	-0.0263	0.0564	-0.47	0.6418
z.diff.lag3	-0.0360	0.0561	-0.64	0.5209
z.diff.lag4	0.0045	0.0562	0.08	0.9362
z.diff.lag5	-0.0073	0.0554	-0.13	0.8959