

table output

GAS Summary Statistics (Post-differencing)

HENRYHUB

heating\_oil

sp

wti

gas\_future

gas\_supply\_gr

gas\_demand\_gr

GPRD

min

-1.025103e+00

-0.1773775

-0.1276521

-0.2813821

-0.1805452

2.493267e+06

8.360490e+05

9.490000

max

7.456323e-01

0.1118574

0.0896832

0.4258324

0.1979844

3.719546e+06

2.722049e+06

413.460000

mean

-1.800000e-06

0.0004712

0.0006401

0.0008714

0.0000613

3.232958e+06

1.457791e+06

103.114759  
sd  
7.115610e-02  
0.0229392  
0.0120944  
0.0358314  
0.0325989  
2.972831e+05  
6.030859e+05  
42.870757  
ADF  
-1.309571e+01  
-8.8191825  
-9.5924237  
-8.5645908  
-10.5755814  
-4.455482e+00  
-2.534225e+00  
-8.172698  
pvalue  
1.000000e-02  
0.0100000  
0.0100000  
0.0100000  
0.0100000  
1.000000e-02  
3.521681e-01  
0.010000  
JB  
1.907428e+05  
3959.7935315  
27032.0142801  
88220.7626473  
1056.2128585  
1.035958e+02  
1.364942e+02

1409.495305  
KPSS  
3.250270e-02  
0.1291327  
0.0892520  
0.1024848  
0.1057264  
1.159501e+01  
1.788009e-01  
3.775412