

table output

GAS Summary Statistics (Pre-differencing)

HENRYHUB

heating\_oil

sp

wti

gas\_future

gas\_supply\_gr

gas\_demand\_gr

GPRD

min

1.330000

0.5620000

2237.4000000

-36.9800000

1.4820000

2.493267e+06

8.360490e+05

9.490000

max

23.860000

2.4510000

4793.0600000

85.6400000

6.3120000

3.719546e+06

2.722049e+06

413.460000

mean

2.924066

1.7333545

3121.2516359

56.0529030

2.8910281

3.232779e+06

1.458405e+06

103.028621  
sd  
1.057306  
0.3720751  
664.0405223  
12.8231072  
0.7818201  
2.973306e+05  
6.029263e+05  
42.900720  
ADF  
-4.463372  
-1.5430653  
-1.5955267  
-1.9507335  
-2.3288265  
-4.451468e+00  
-2.532500e+00  
-8.120920  
pvalue  
0.010000  
0.7717399  
0.7495323  
0.5991683  
0.4391162  
1.000000e-02  
3.528983e-01  
0.010000  
JB  
841961.459600  
84.7137418  
194.7314318  
496.5754841  
882.3962454  
1.040267e+02  
1.366114e+02

1401.018233

KPSS

1.588549

1.5822049

12.8351877

1.3350831

1.9957796

1.162082e+01

1.803454e-01

3.809573