table output

OIL Summary Statistics (Post-differencing)

WTI

brent

dj

sp

brent_futures

wti_futures

dubai_futures

daily_dubai_growth_rate

GPRD

oil_demand_gr

oil_supply_gr

min

-0.0905140

-0.0925694

-0.0471428

-0.0418426

-0.0933144

-0.0907025

-0.1386095

-24.3285835

9.490000

-12.3782897

-7.1538571

max

0.1417608

0.1107013

0.0387549

0.0382913

0.1363918

0.1369440

0.1478460

16.8593120

413.460000

9.7222332

6.9288506

mean

0.0000372

0.0000888

0.0003922

0.0003765

0.0000486

0.0000317

0.0001677

0.1636770

111.121031

0.1108728

0.5252565

sd

0.0237055

0.0223926

0.0084024

0.0083489

0.0220621

0.0231039

0.0176029

8.8647402

43.684892

3.9519453

2.8966834

ADF

-10.6416724

-11.2084145

-11.3407819

-11.8551210

-10.9884359

-10.8566522

-9.5400764

-5.4429110

-7.699866

-9.6189903

-8.5220448

pvalue

0.0100000

0.0100000

0.0100000

0.0100000

0.0100000

0.0100000

0.0100000

0.0100000

0.010000

0.0100000

0.0100000

JB

430.0020757

232.5543604

773.6198433

784.7565308

470.6184805

393.7335947

14693.0423959

128.8666710

1710.063073

36.6861652

0.3594659

KPSS

0.0538626

0.0629736

0.0550298

0.0534846

0.0703237

0.0540889

0.1017219

0.2257057

0.147274

0.0261517

0.7588787