

table output

GAS Summary Statistics (Post-differencing)

HENRYHUB

heating_oil

sp

wti

gas_future

gas_supply_gr

gas_demand_gr

GPRD

min

1.330000

-0.1773775

-0.1276521

-0.2813821

-0.1805452

2.493267e+06

-4.666223e-01

9.490000

max

23.860000

0.1118574

0.0896832

0.4258324

0.1979844

3.719546e+06

5.091935e-01

413.460000

mean

2.925402

0.0004712

0.0006401

0.0008714

0.0000613

3.232958e+06

-9.930000e-05

103.114759
sd
1.057610
0.0229392
0.0120944
0.0358314
0.0325989
2.972831e+05
5.132460e-02
42.870757
ADF
-4.465965
-8.8191825
-9.5924237
-8.5645908
-10.5755814
-4.455482e+00
-1.058152e+01
-8.172698
pvalue
0.010000
0.0100000
0.0100000
0.0100000
0.0100000
1.000000e-02
1.000000e-02
0.010000
JB
841598.502865
3959.7935315
27032.0142801
88220.7626473
1056.2128585
1.035958e+02
1.327210e+05

1409.495305

KPSS

1.586958

0.1291327

0.0892520

0.1024848

0.1057264

1.159501e+01

1.287540e-01

3.775412