

Right Tailed ADF Tests

Sample : 1 1827

Included observations: 1827

Null hypothesis: ETH has a unit root

Lag Length: Fixed, lag=0

Window size: 95

Date: 01/19/22 Time: 18:45

		t-Statistic	Prob.*
GSADF		10.88541	0.0000
Test critical values**:	99% level	2.948986	
	95% level	2.446912	
	90% level	2.216522	

*Right-tailed test

**Critical values are based on a Monte Carlo simulation (run with Matlab)

