Deterministic vs Stochastic Trends
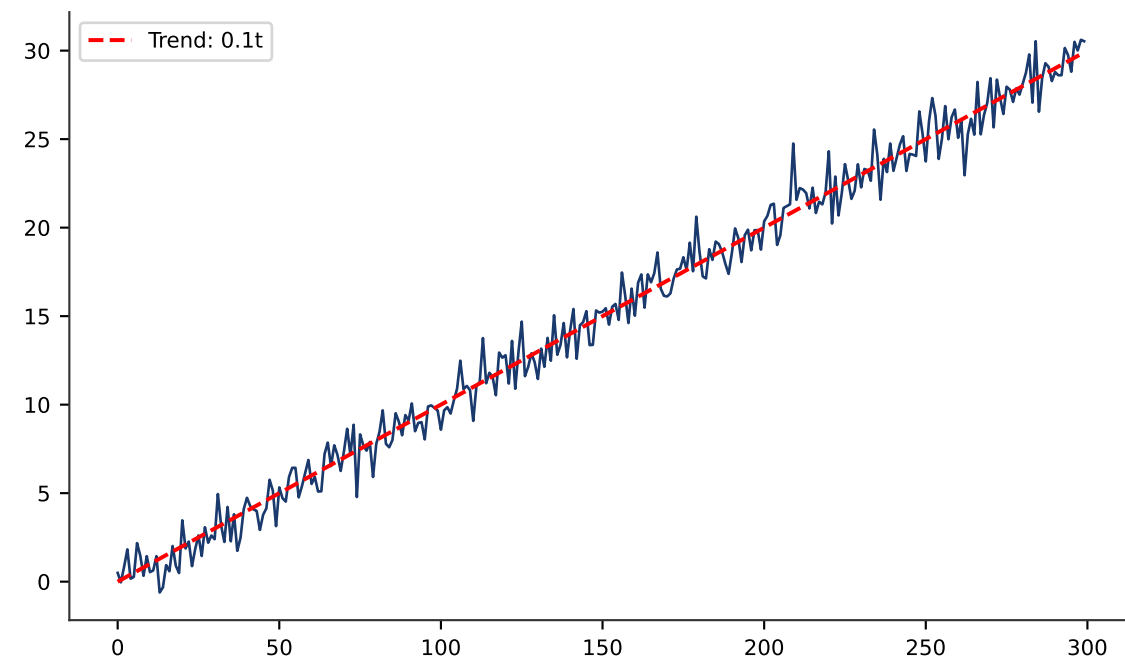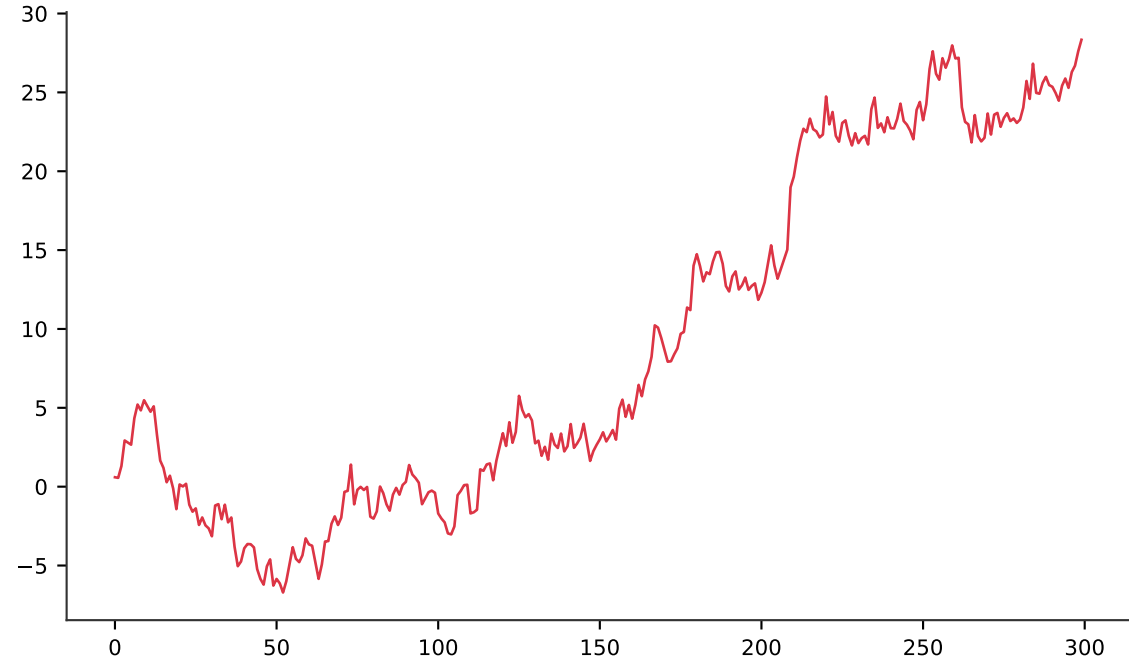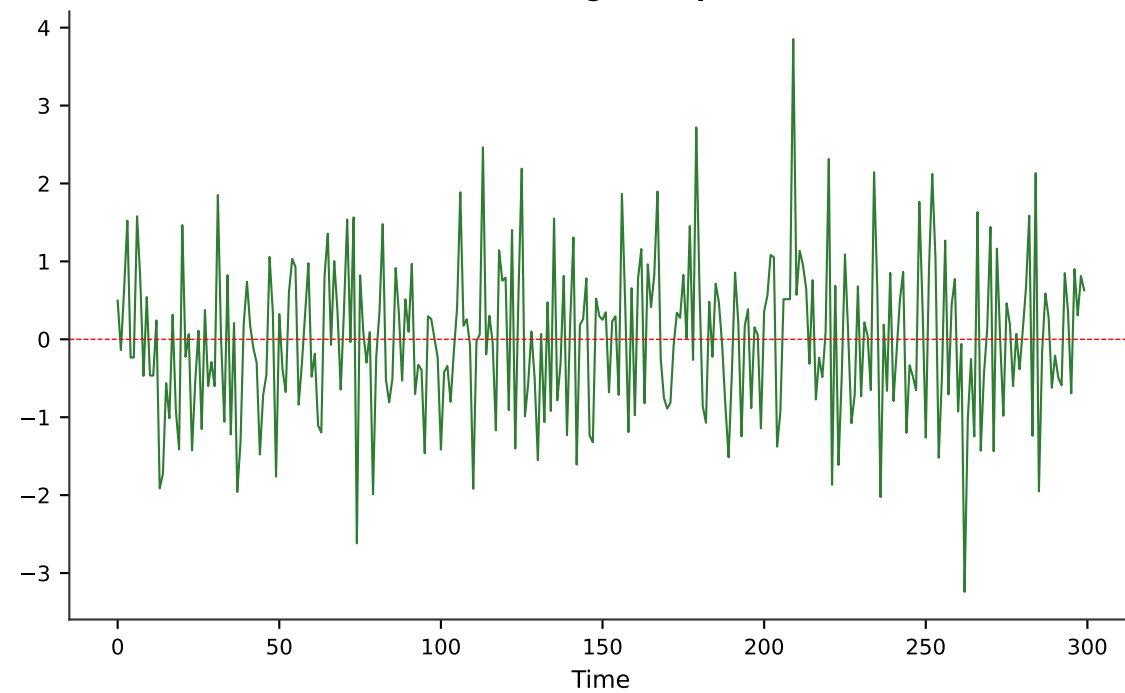
Deterministic Trend — Trend: 0.1t

Stochastic Trend (RW + Drift)

After Detrending (ADF p=0.0000)

After Differencing (ADF p=0.0000)