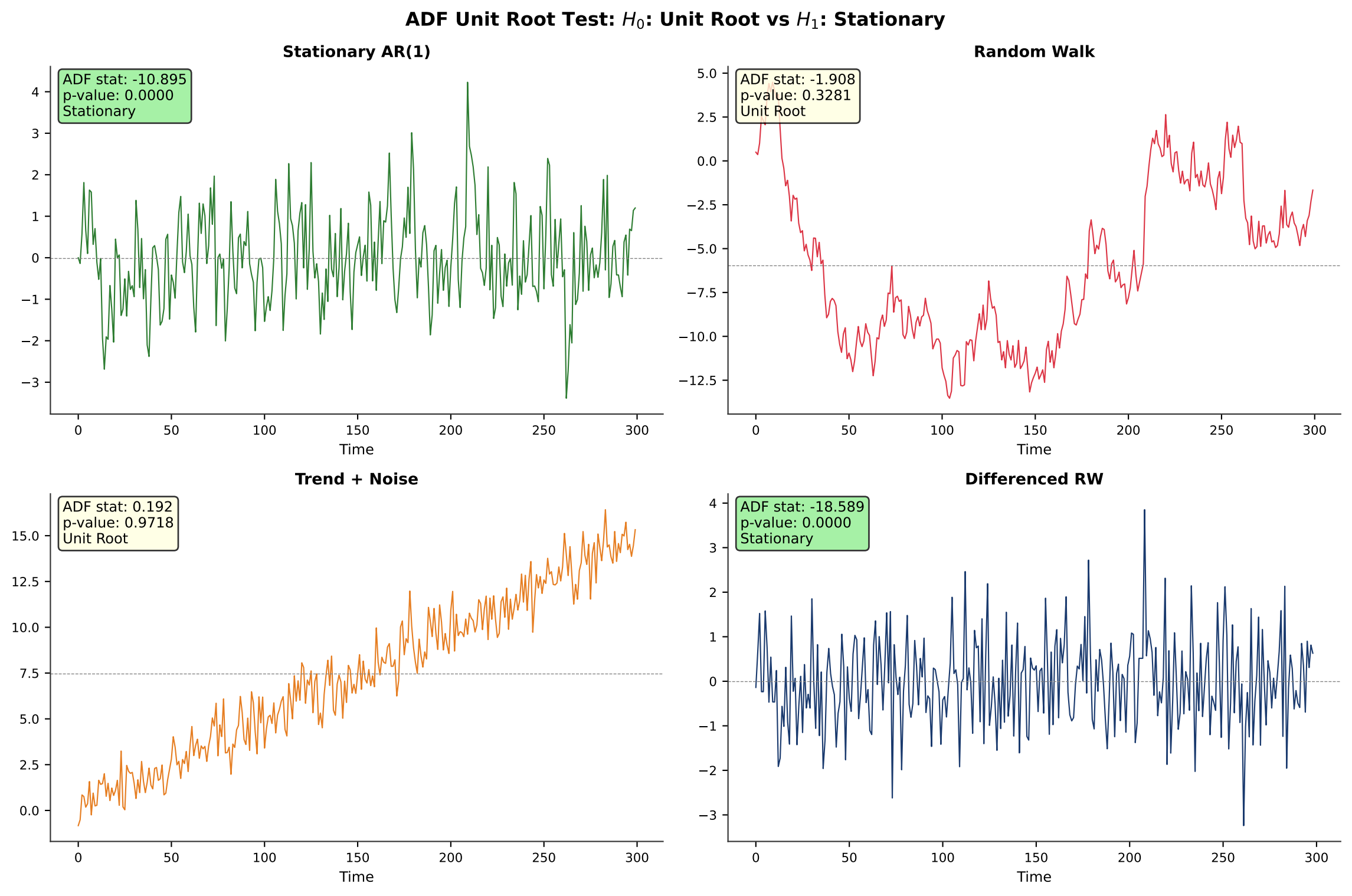
ADF Unit Root Test: H_0: Unit Root vs H_1: Stationary
Stationary AR(1)
ADF stat: -10.895
p-value: 0.0000
Stationary
Random Walk
ADF stat: -1.908
p-value: 0.3281
Unit Root
Trend + Noise
ADF stat: 0.192
p-value: 0.9718
Unit Root
Differenced RW
ADF stat: -18.589
p-value: 0.0000
Stationary
Time