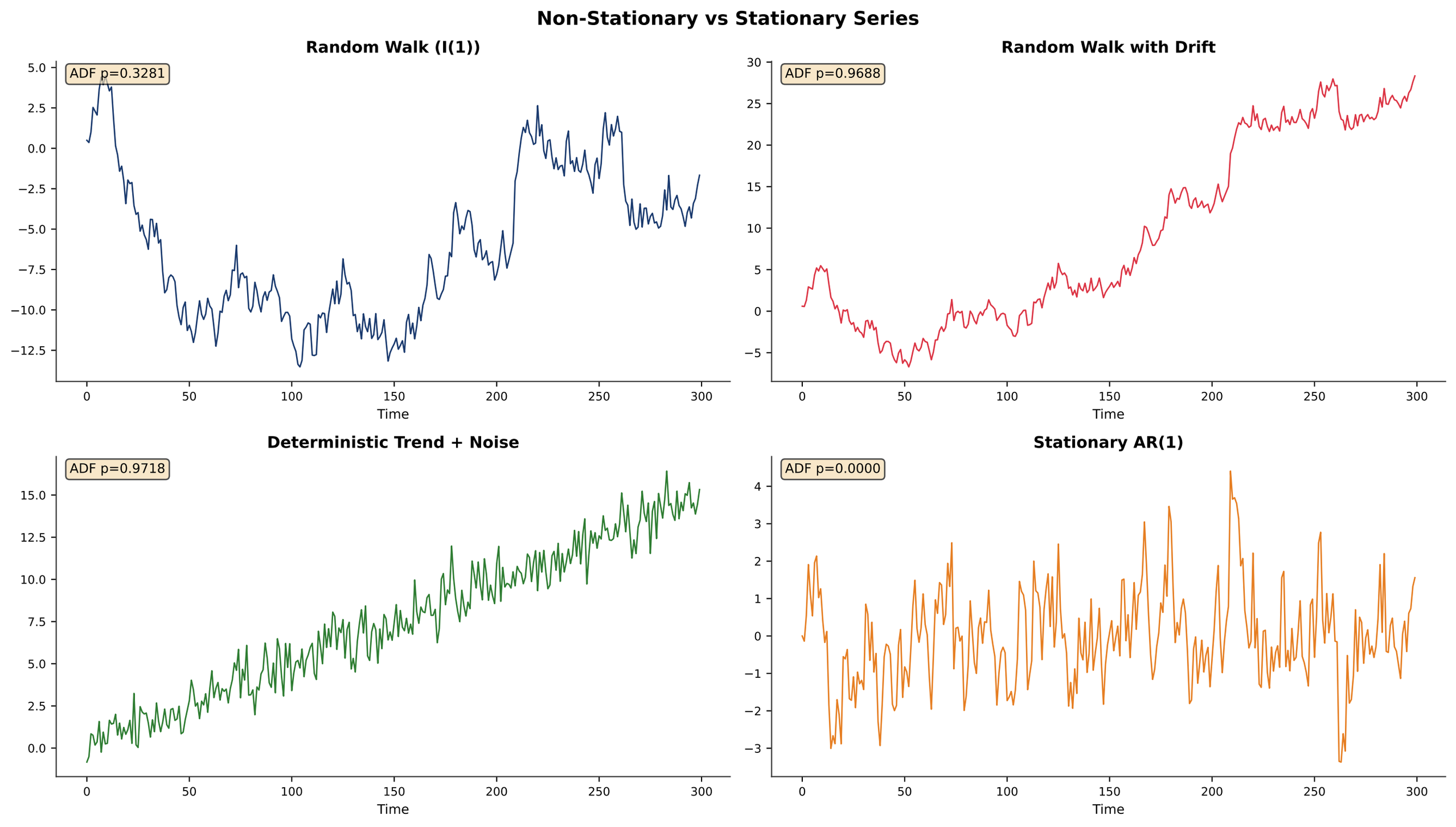
Non-Stationary vs Stationary Series
Random Walk (I(1))
ADF p=0.3281
Random Walk with Drift
ADF p=0.9688
Deterministic Trend + Noise
ADF p=0.9718
Stationary AR(1)
ADF p=0.0000
Time