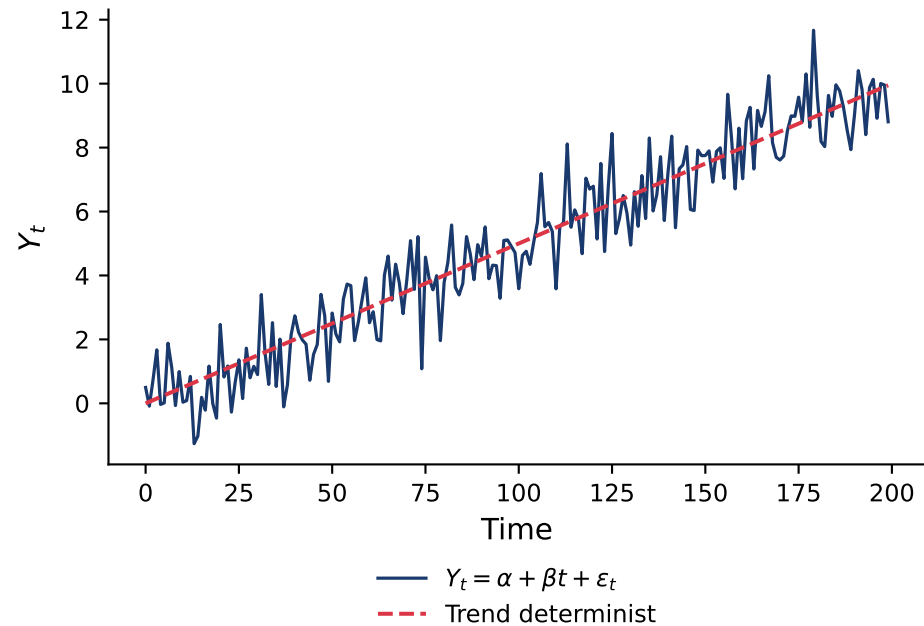**Trend Determinist**

Stochastic Trend (Unit Root)

$Y_t = \alpha + \beta t + \varepsilon_t$

--- Trend determinist

$Y_t = Y_{t-1} + \varepsilon_t$