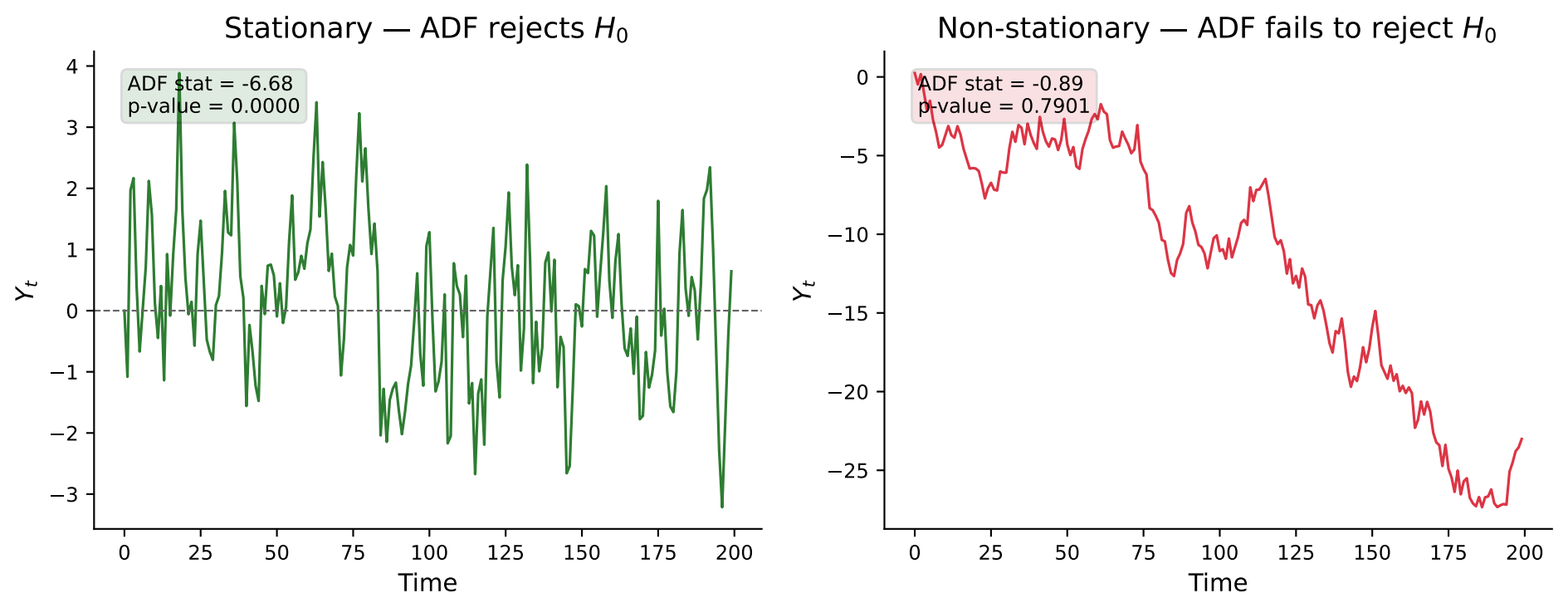
Stationary — ADF rejects H_0
ADF stat = -6.68
p-value = 0.0000
Y_t
Time
Non-stationary — ADF fails to reject H_0
ADF stat = -0.89
p-value = 0.7901
Y_t
Time