$$\begin{array}{l} \tilde{y}_t^{\mathrm{n}} \\ \tilde{y}_t^{\mathrm{t}} \\ Box_{\bar{t}} \\ Box_{\bar{t}} \\ \tilde{z}_t^{\mathrm{t}} \\ \Delta y_t = \\ \tilde{z}_0^{\mathrm{t}} \\ \tilde{z$$

$$\Delta y_t = \begin{cases}
i_0 \\
y_0 \\
a_0 \\
A(L)\varepsilon_t
\end{cases}$$

$$y_t = y_0 + a_0 t + A(L)\varepsilon_t$$

$$(1) \begin{cases}
y_t \\
y_t \\
a_0 \\
a_0 \\
a_0 \\
a_0
\end{cases}$$

$$y_t = y_0 + \sum_{i=1}^t \varepsilon_i + a_0 t$$

$$y_t$$
 á \hat{Q}_i ó á \hat{Q}_i ó \hat{Q}_i í á \hat{Q}_i ó á \hat{Q}_i

$$\begin{array}{l} \frac{6}{\hat{g}}(x) \\ \frac{q}{q} \leq \\ \frac{d}{dx^i} \\ \frac{d}{dx^$$

$$\begin{cases}
\dot{\delta} \\
\dot{\delta} \\
\dot{\delta} \\
0
\end{cases} \quad \gamma = 0$$

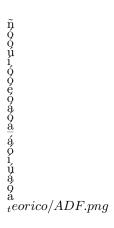
$$\frac{1}{H_1} \quad \gamma \neq 0$$

$$\frac{1}{M_2} \quad \Delta y_t = 0$$

$$\frac{1}{Y^{p_{t-1}}} \quad \Delta y_t = 0$$

$$\frac{1}{X^{p_t}} \quad \Delta y_t = 0$$

$$\frac{1}{X$$



```
\begin{array}{c} \tilde{\mathbf{p}}_{\hat{\mathbf{a}}} & \tilde{\mathbf{a}}_{0} \\ \tilde{\mathbf{a}}_{0} & \tilde{\mathbf{a}_{0}} \\ \tilde{\mathbf{a}}_{0} & \tilde{\mathbf{a}}_{0} \\ \tilde{\mathbf{a}}_{0} & \tilde{\mathbf{a}}_{0} \\ \tilde{\mathbf{a}}_{0} & \tilde{\mathbf
```

 $H_0) la serie es estacionaria al rededor de una tendencia \\$

$$\begin{array}{l} \acute{o}nn-\\ \acute{d}om\\ \end{aligned} \begin{array}{l} \acute{d}om\\ \end{aligned} \\ \acute{v}dk\\ \vdots\\ \acute{t}=\\ 1,\overline{2},...,T \end{array}$$

$$y_t = \xi t + r_t + \varepsilon_t$$

$$(3)_{r_t}$$

$$r_{t} = r_{t-1} + u_{t},$$

$$r_{t} = r_{t-1} + u_{t},$$

$$u_{t}$$

$$iid(0, \sigma_{u}^{2})$$

$$\stackrel{\circ}{\sigma_{u}^{2}} = 0$$

$$\stackrel{\circ}{\sigma_{t}^{2}} = 0$$

$$\stackrel{\circ}$$

$$S_t = \sum_{i=1}^t r_i, t = 1,, T$$
(5)

$$ML = \sum_{t=1}^{T} S_t^2 / \hat{\sigma_{\varepsilon}^2}$$

$$ML = \sum_{t=1}^{\infty} S_{t}$$

$$(6)$$

$$\oint_{e_{t}} \oint_{y_{t}} e_{t}$$

$$y_{t} - y_{t}$$

$$y_{t} - y_{t}$$

$$\vdots$$

$$\vdots$$

$$iidN(0, \sigma_{\varepsilon}^{2})$$

$$\vdots$$

$$\vdots$$

$$\vdots$$

$$\vdots$$