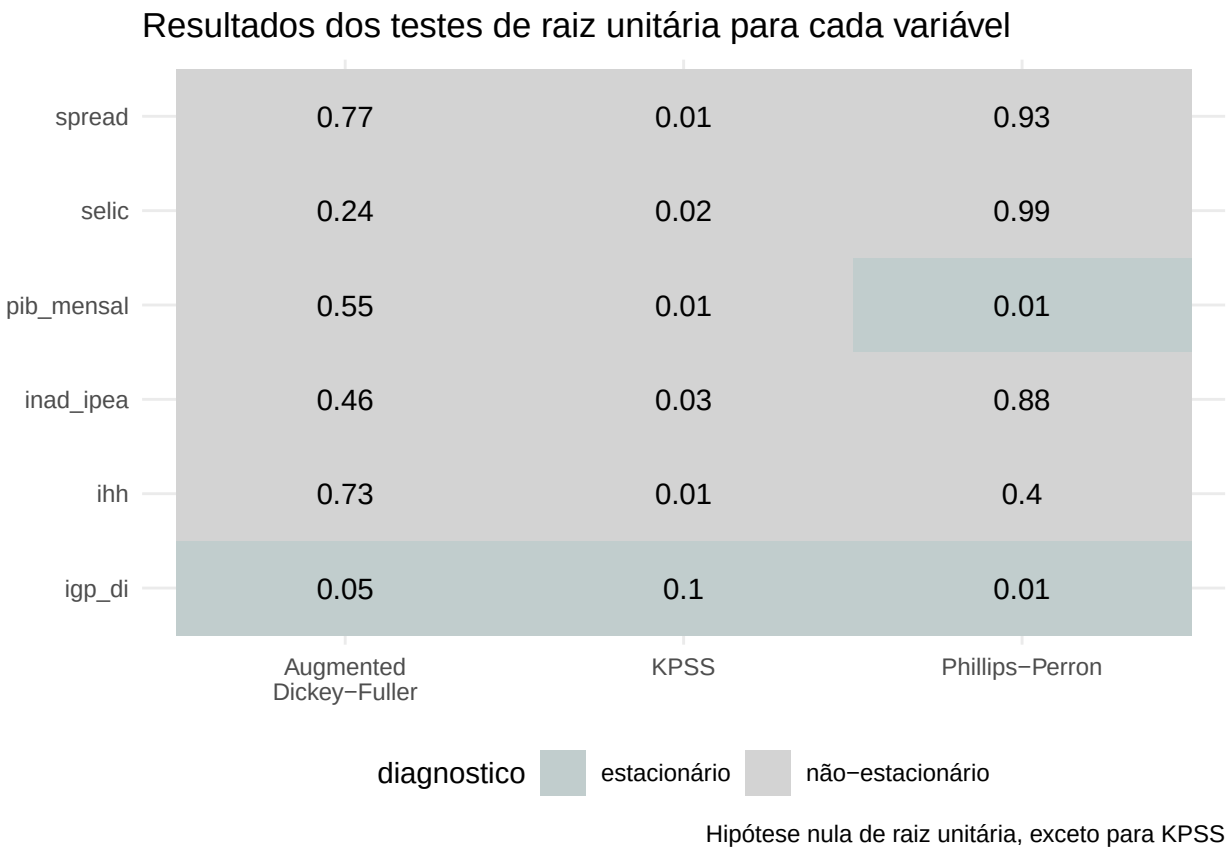
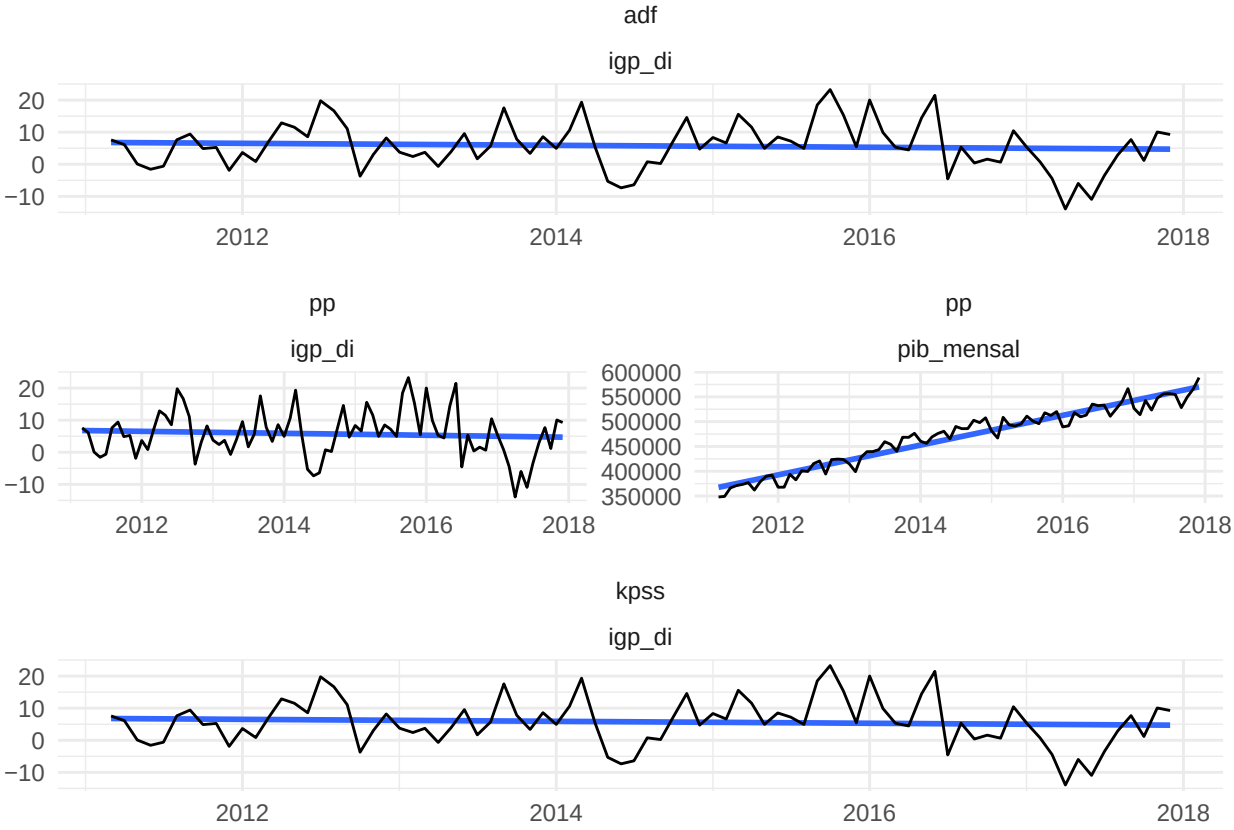
Testes de raiz unitária



Séries diagnosticadas como estacionárias em cada teste



Sem drift e sem tendência linear

```
$ihh.type1
     lag      ADF p.value
[1,]   0 2.464461    0.99
[2,]   1 2.561415    0.99
[3,]   2 2.676944    0.99
[4,]   3 2.724018    0.99

$spread.type1
     lag         ADF   p.value
[1,]   0  0.42487645 0.7631647
[2,]   1  0.15847329 0.6870495
[3,]   2  0.27634311 0.7207266
[4,]   3 -0.02173708 0.6355608

$selic.type1
     lag        ADF    p.value
[1,]   0 -1.4005858 0.17520713
[2,]   1 -0.9807296 0.32599046
[3,]   2 -1.2591581 0.22599816
[4,]   3 -1.6415684 0.09535758

$pib_mensal.type1
     lag      ADF   p.value
[1,]   0 1.457482 0.9614202
[2,]   1 1.942344 0.9858468
[3,]   2 2.603402 0.9900000
[4,]   3 3.230566 0.9900000

$inad_ipea.type1
     lag        ADF   p.value
[1,]   0  0.3132055 0.7312587
[2,]   1  0.1793875 0.6930250
[3,]   2 -0.1073209 0.6111083
[4,]   3 -0.5687376 0.4739495

$igp_di.type1
     lag       ADF    p.value
[1,]   0 -3.805177 0.01000000
[2,]   1 -3.161566 0.01000000
[3,]   2 -2.407553 0.01824821
[4,]   3 -2.088091 0.03824954
```

Com drift e sem tendência linear

```
$ihh.type2
     lag        ADF   p.value
[1,]   0 -0.8984656 0.7307840
[2,]   1 -0.9258852 0.7211631
[3,]   2 -0.9595944 0.7093353
[4,]   3 -0.9617806 0.7085682

$spread.type2
     lag        ADF   p.value
[1,]   0 -0.7299524 0.7899114
[2,]   1 -0.8494589 0.7479793
[3,]   2 -0.7796341 0.7724793
[4,]   3 -1.0769924 0.6681430

$selic.type2
     lag        ADF   p.value
[1,]   0  0.4599831 0.9827200
[2,]   1 -1.1218399 0.6524071
[3,]   2 -2.2839529 0.2194476
[4,]   3 -3.7278742 0.0100000

$pib_mensal.type2
     lag        ADF   p.value
[1,]   0 -1.2312269 0.6140257
[2,]   1 -1.0454773 0.6792009
[3,]   2 -0.7825616 0.7714521
[4,]   3 -0.8294824 0.7549886

$inad_ipea.type2
     lag       ADF   p.value
[1,]   0 -1.587359 0.4879880
[2,]   1 -1.431779 0.5436566
[3,]   2 -1.372670 0.5643965
[4,]   3 -2.016011 0.3227407

$igp_di.type2
     lag       ADF    p.value
[1,]   0 -5.107986 0.01000000
[2,]   1 -4.502316 0.01000000
[3,]   2 -3.680027 0.01000000
[4,]   3 -3.424156 0.01483496
```

Com drift e com tendência linear

```
$ihh.type3
     lag       ADF   p.value
[1,]   0 -2.427576 0.3949455
[2,]   1 -2.247541 0.4673065
[3,]   2 -2.039283 0.5530147
[4,]   3 -1.870875 0.6233606

$spread.type3
     lag       ADF   p.value
[1,]   0 -0.987439 0.9345564
[2,]   1 -1.277483 0.8712266
[3,]   2 -1.142597 0.9103130
[4,]   3 -1.457598 0.7959908

$selic.type3
     lag        ADF    p.value
[1,]   0  1.3803769 0.99000000
[2,]   1 -0.8411616 0.95417885
[3,]   2 -2.2458023 0.46800549
[4,]   3 -4.0496378 0.01188673

$pib_mensal.type3
     lag       ADF    p.value
[1,]   0 -5.745387 0.01000000
[2,]   1 -4.960123 0.01000000
[3,]   2 -3.666651 0.03281893
[4,]   3 -2.851871 0.22440864

$inad_ipea.type3
     lag       ADF   p.value
[1,]   0 -1.142553 0.9103198
[2,]   1 -1.069522 0.9217309
[3,]   2 -1.136815 0.9112164
[4,]   3 -1.857443 0.6289710

$igp_di.type3
     lag       ADF    p.value
[1,]   0 -5.086613 0.01000000
[2,]   1 -4.488657 0.01000000
[3,]   2 -3.696587 0.03021673
[4,]   3 -3.472197 0.04972209
```