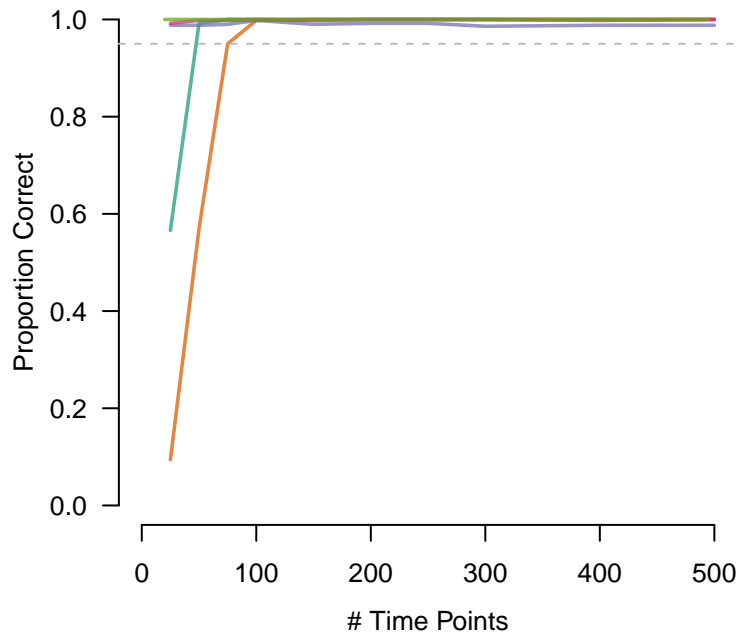
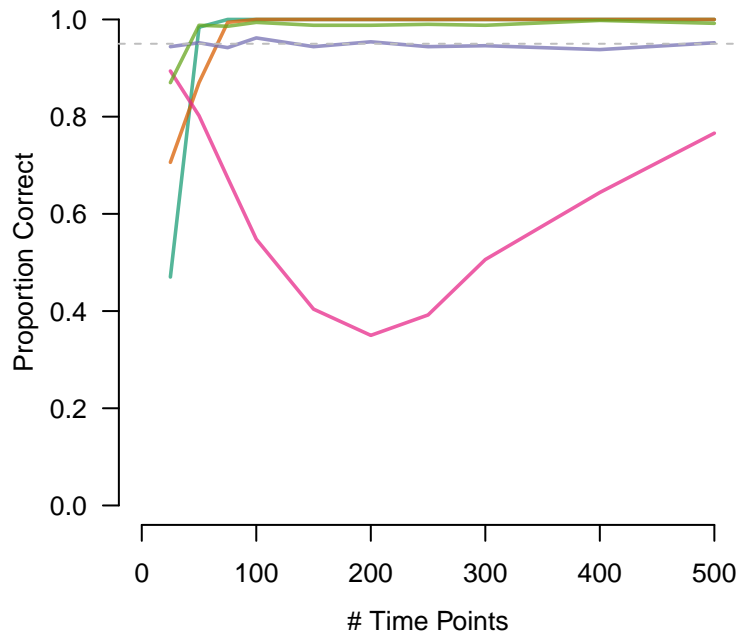


(c) ADF Model Known, $\sigma = 0.75$



(d) ADF Model Selection, $\sigma = 0.75$



Stationary
AR(1)

Deterministic
Linear Trend

Random Walk

Random Walk
With Drift

Random Walk
Linear Trend