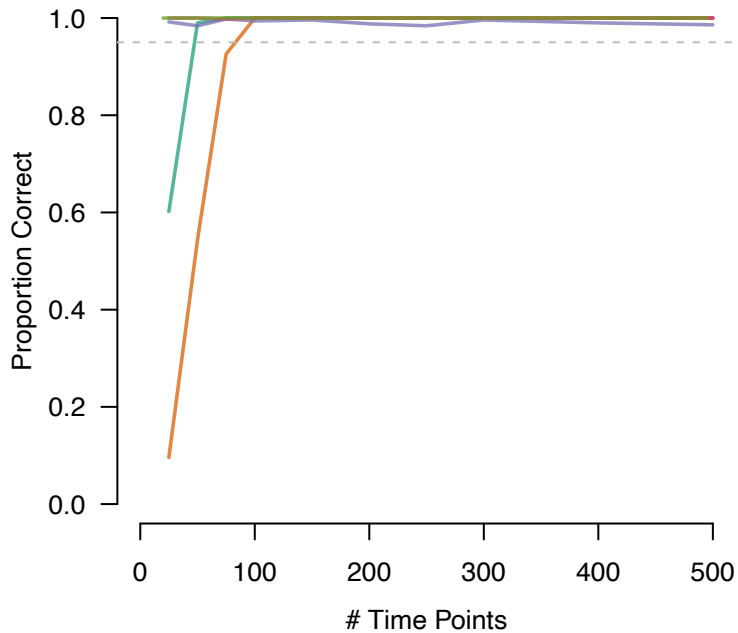
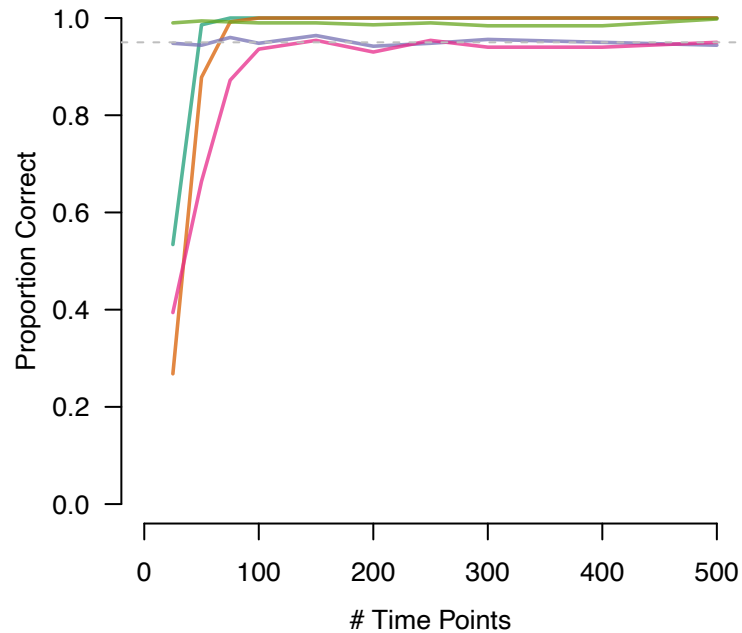


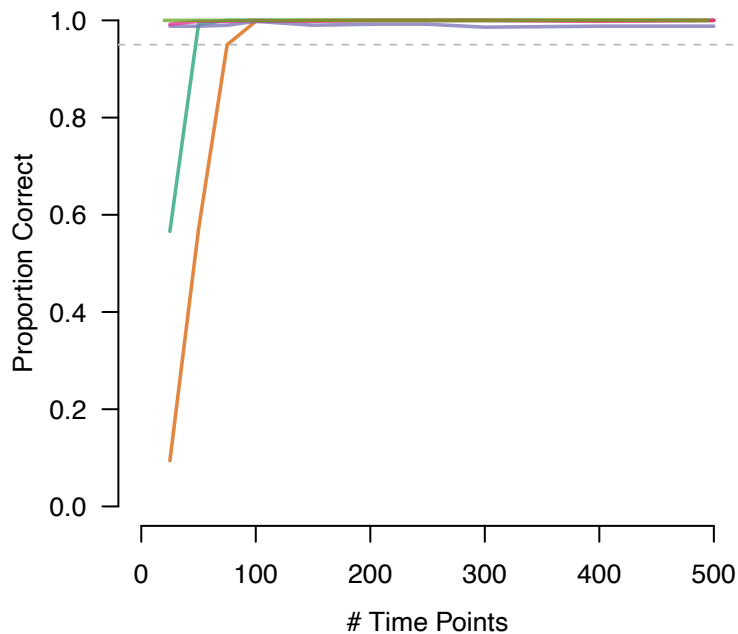
(a) ADF Model Known, $\sigma = 0.25$



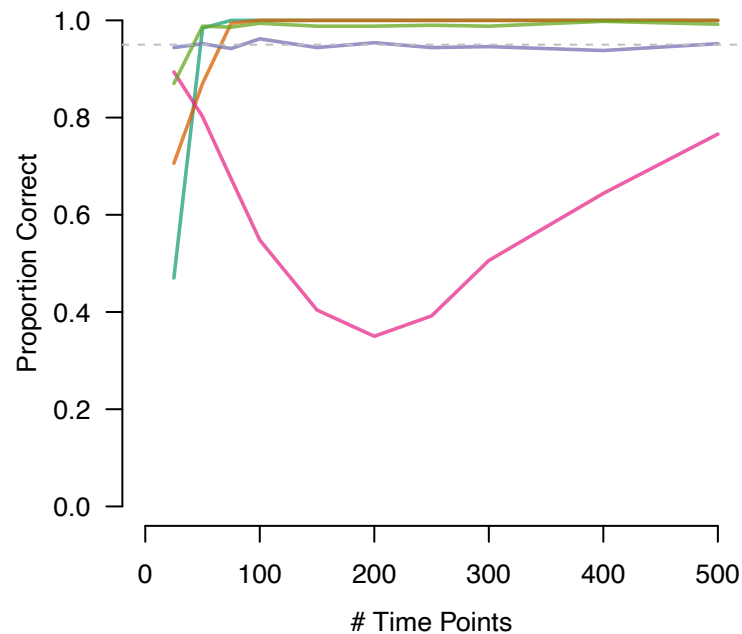
(b) ADF Model Selection, $\sigma = 0.25$



(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