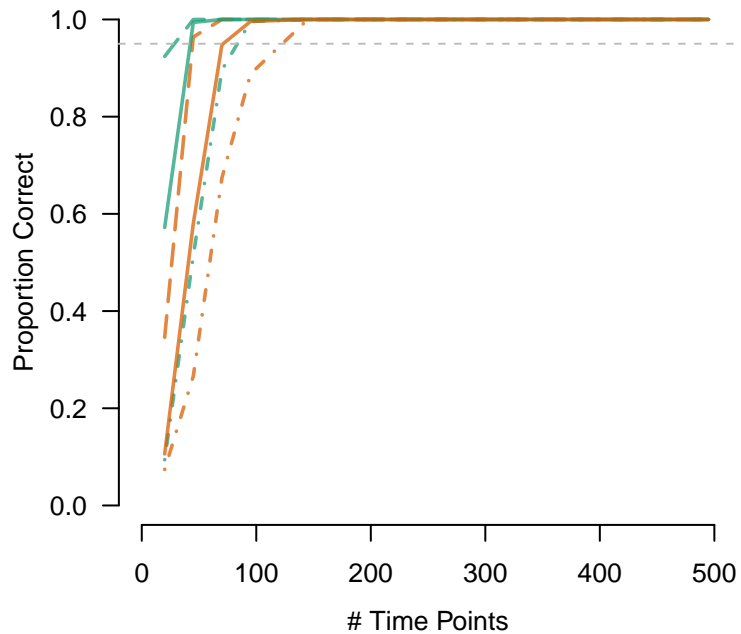
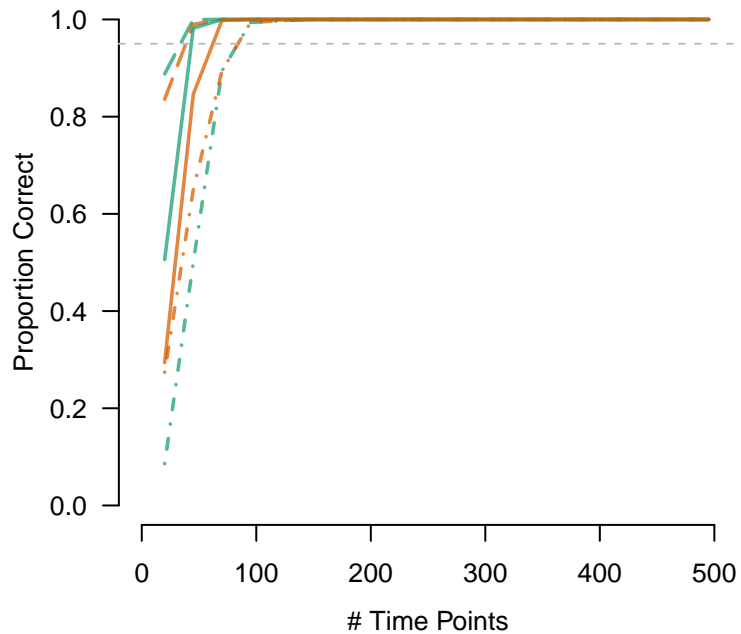


(a) ADF Model Known



(b) ADF Model Selection



Stationary
AR(1)

Deterministic
Linear Trend

$\phi = 0.5$

$\phi = 0.25$

$\phi = 0.75$