

```
# Perform Dickey-Fuller test
dfctest = sm.tsa.adfuller(udiff.weekly_ret, autolag='AIC')
dfcoutput = pd.Series(dfctest[0:4], index=['Test Statistic', 'p-value', '#Lags Used', 'Number of Observations Used'])
for key, value in dfctest[4].items():
    dfcoutput['Critical Value ({0})'.format(key)] = value
```

dfcoutput

Test Statistic	-1.105002e+01
p-value	5.107869e-20
#Lags Used	2.000000e+00
Number of Observations Used	5.190000e+02
Critical Value (1%)	-3.443013e+00
Critical Value (5%)	-2.867125e+00
Critical Value (10%)	-2.569745e+00

dtype: float64

With a p-value < 0.05, we can reject the null hypothesis. This data set is stationary.