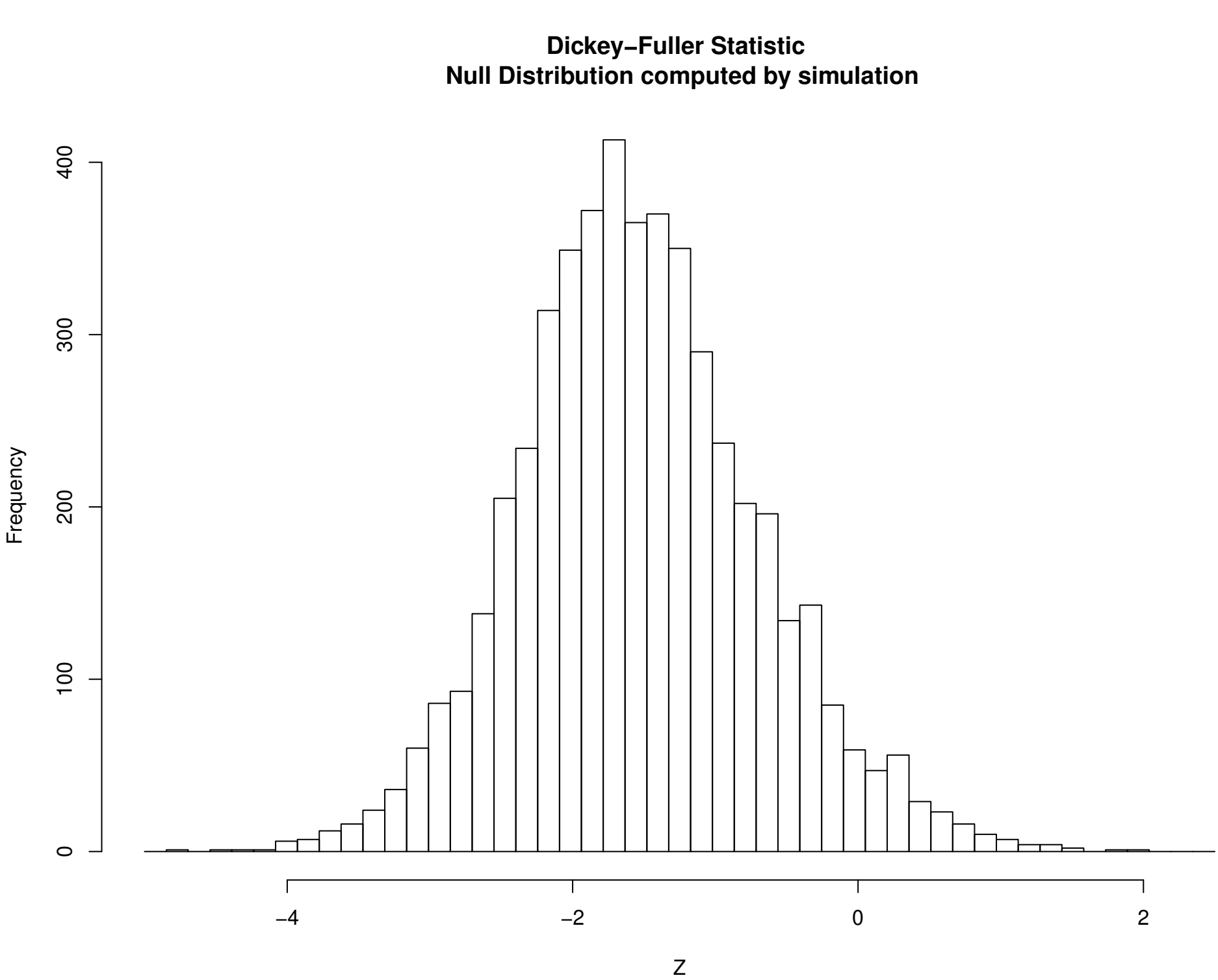
Dickey–Fuller Statistic
Null Distribution computed by simulation
Frequency
0
100
200
300
400
–4
–2
0
2
Z