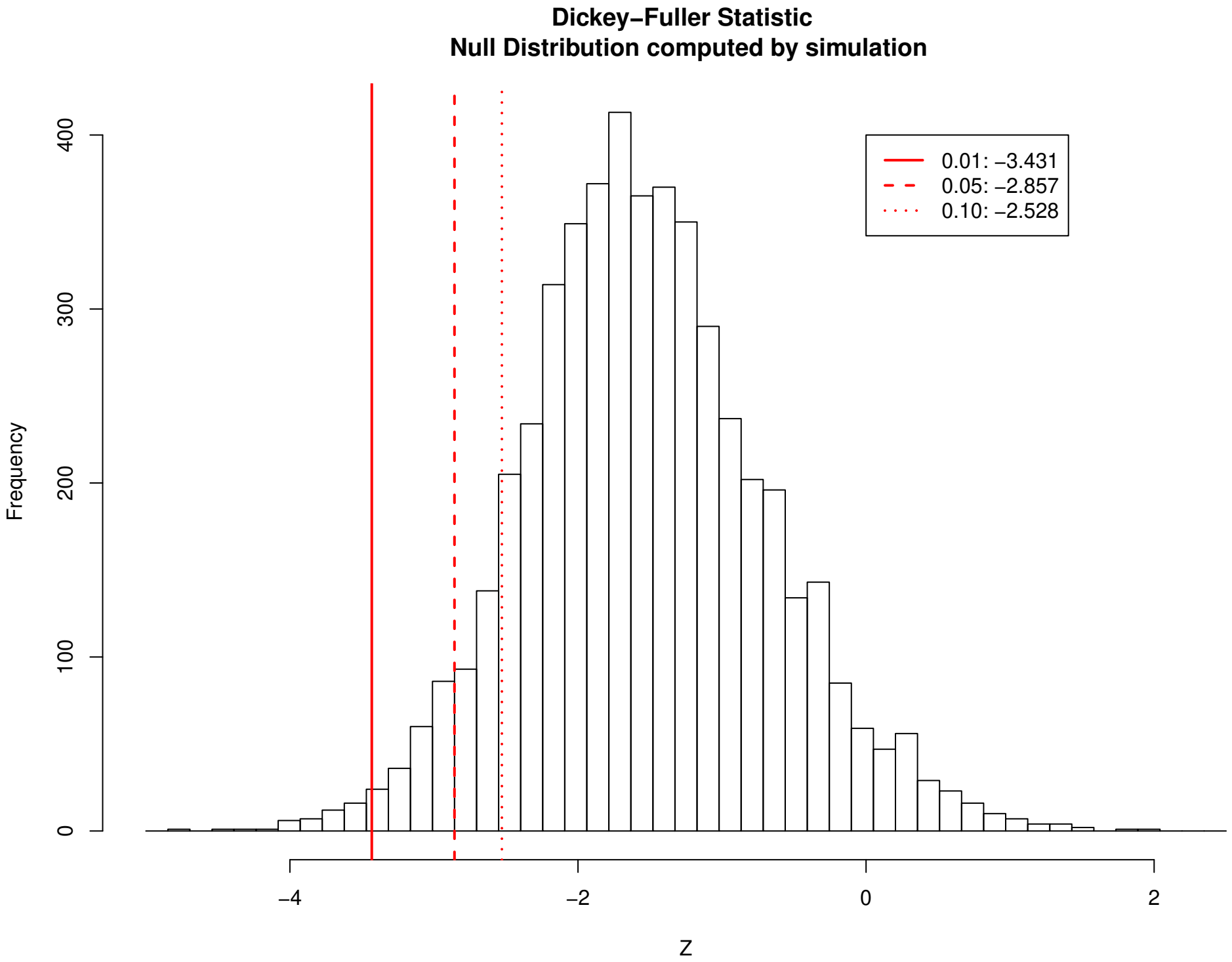
Dickey–Fuller Statistic
Null Distribution computed by simulation
0.01: –3.431
0.05: –2.857
0.10: –2.528
Frequency
0
100
200
300
400
–4
–2
0
2
Z