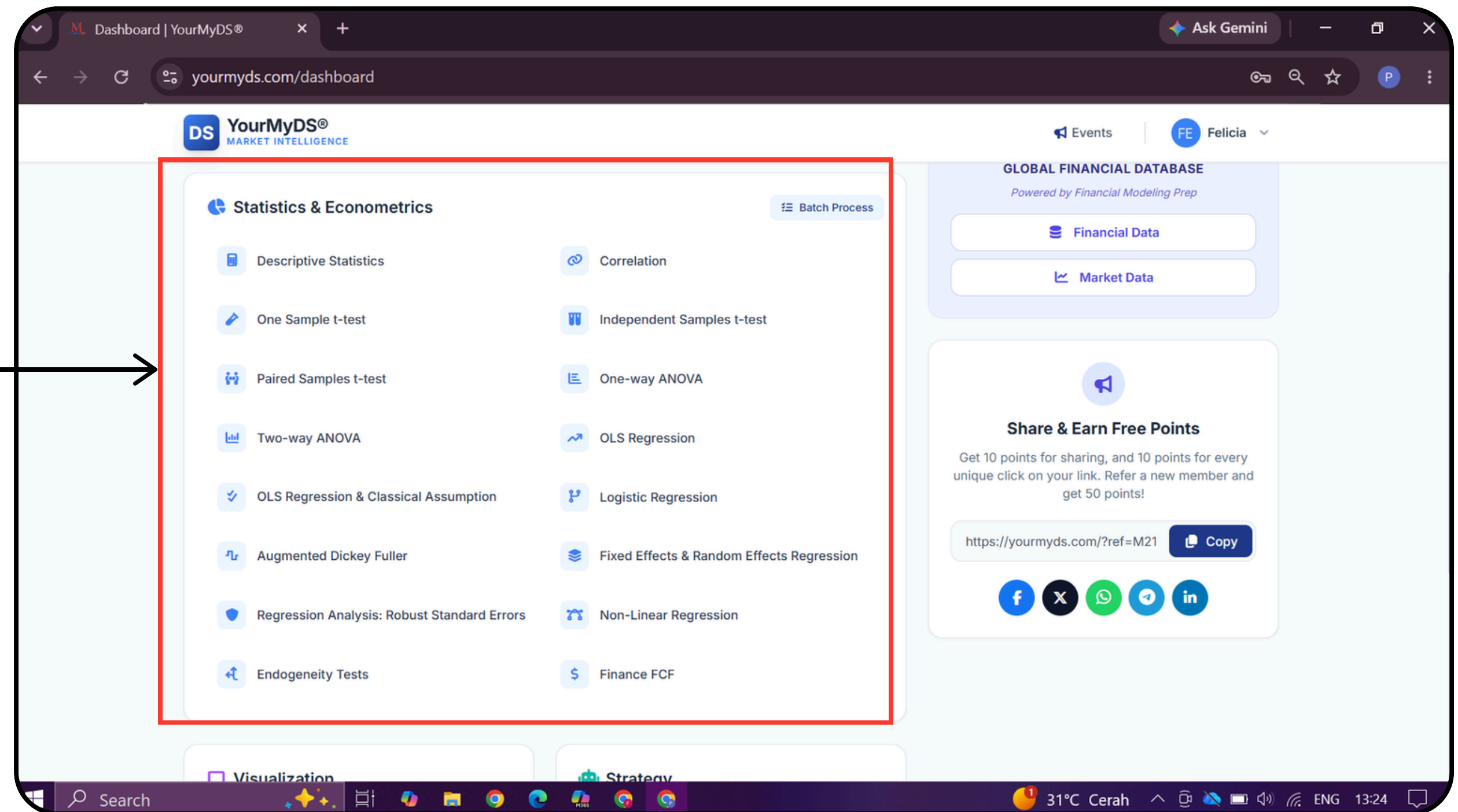


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- Descriptive Statistics
- One Sample t-test
- Paired Samples t-test
- Two-way ANOVA
- OLS Regression & Classical Assumption
- Augmented Dickey Fuller
- Regression Analysis: Robust Standard Errors
- Endogeneity Tests
- Correlation
- Independent Samples t-test
- One-way ANOVA
- OLS Regression
- Logistic Regression
- Fixed Effects & Random Effects Regression
- Non-Linear Regression
- Finance FCF

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Visualization Strategy

Search 31°C CeraH ENG 13:24

Augmented Dickey-Fuller

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Augmented Dickey-Fuller

Augmented Dickey-Fuller

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Manage Dataset

Data Configuration

SELECT DATASET:
Not selected

SYMBOLS
No selected symbol(s) [CHANGE](#)

SELECT PERIOD
☐ Include all available periods
From To

CUSTOM FILTERS
[+ Add Custom Filter](#)

SELECT DATA
No selected data [CHANGE](#)

REGRESSION
constant only

MAXLAG:
None

AUTOLAG:
AIC (Akaike Information Criterion)

☐ Eliminate N/A data

[Submit](#)

Data Preview [Export Raw](#)

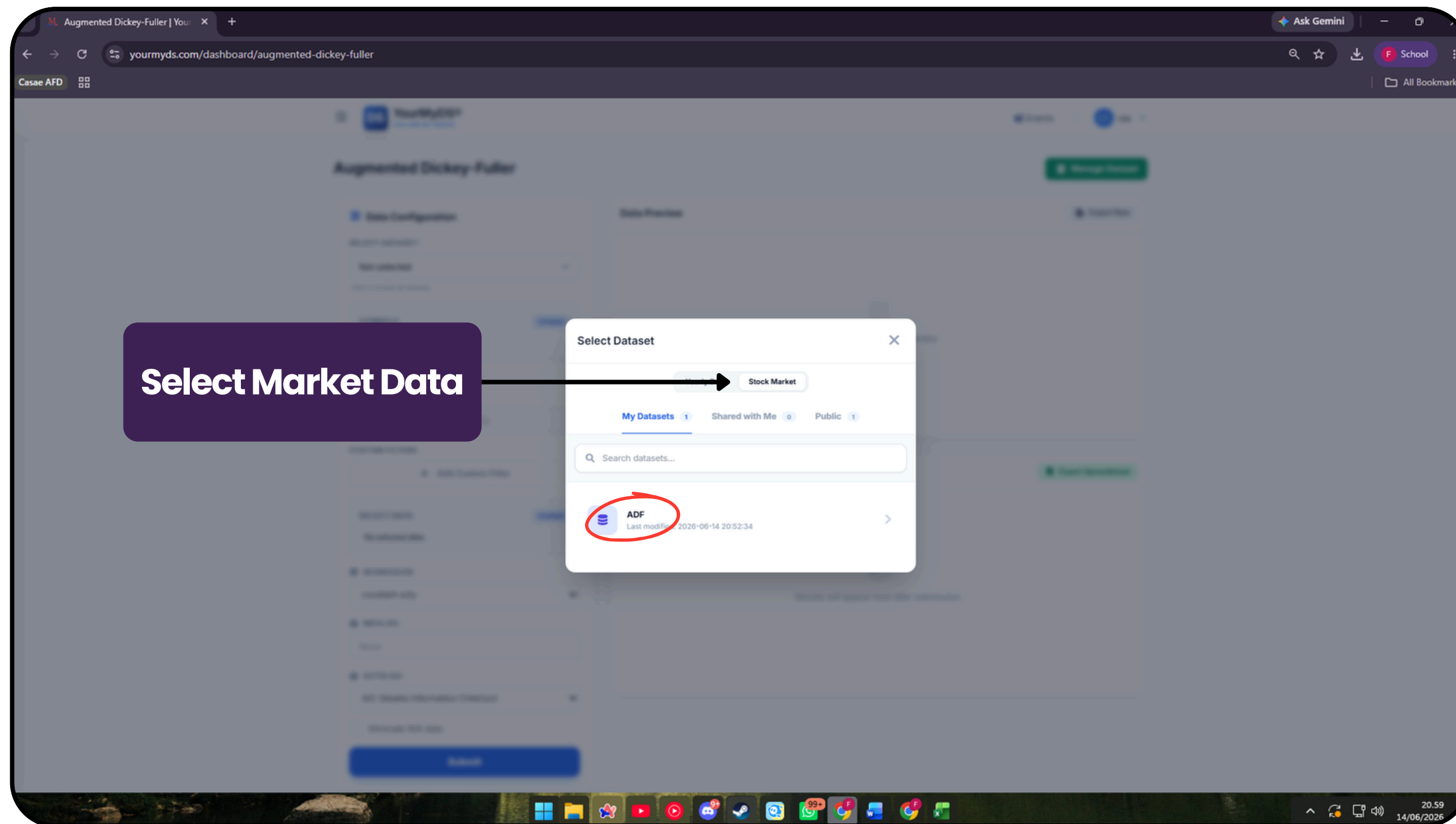
No data selected for preview

Results [Export Spreadsheet](#)

Results will appear here after submission.

20:58
14/06/2026

Augmented Dickey-Fuller





Augmented Dickey-Fuller

Augmented Dickey-Fuller

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Manage Dataset

Data Configuration

SELECT DATASET:

ADF

Click to browse all datasets

SYMBOLS

No selected symbol(s)

CHANGE

SELECT PERIOD

☐ Include all available periods

dd/mm/yyyy dd/mm/yyyy

CUSTOM FILTERS

+ Add Custom Filter

SELECT DATA

No selected data

CHANGE

REGRESSION

constant only

MAXLAG:

None

AUTOLAG:

AIC (Akaike Information Criterion)

☐ Eliminate N/A data

Submit

Data Preview

Export Raw

No data selected for preview

Results

Export Spreadsheet

Results will appear here after submission.



Augmented Dickey-Fuller

Augmented Dickey-Fuller

Data Configuration

SELECT DATASET:
ADF
Click to browse all datasets

SYMBOLS
No selected symbol(s) **CHANGE**

SELECT PERIOD
☐ Include all available periods
dd/mm/yyyy dd/mm/yyyy

CUSTOM FILTERS
+ Add Custom Filter

SELECT DATA
No selected data **CHANGE**

REGRESSION
constant only

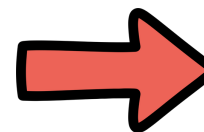
MAXLAG:
None

AUTOLAG:
AIC (Akaike Information Criterion)

☐ Eliminate N/A data

Submit

**ADF Test for
 $Y(t)$ Column**



Augmented Dickey-Fuller

Data Configuration

SELECT DATASET:
ADF
Click to browse all datasets

SYMBOLS
All symbols included **CHANGE**

SELECT PERIOD
☒ Include all available periods

CUSTOM FILTERS
+ Add Custom Filter

SELECT DATA
penjualan_aktual_yt_ **CHANGE**

REGRESSION
constant and trend

MAXLAG:
None

AUTOLAG:
AIC (Akaike Information Criterion)

☐ Eliminate N/A data

Submit



Augmented Dickey-Fuller

The screenshot shows the 'Augmented Dickey-Fuller' interface on the YourMyDS platform. The left sidebar contains the 'Data Configuration' panel with the following settings:

- SELECT DATASET:** ADF
- SYMBOLS:** All symbols included
- SELECT PERIOD:** ☒ Include all available periods
- CUSTOM FILTERS:** + Add Custom Filter
- SELECT DATA:** penjualan_aktual_yt_
- REGRESSION:** constant and trend
- MAXLAG:** None
- AUTOLAG:** AIC (Akaike Information Criterion)
- ☐ Eliminate N/A data

The 'Data Preview' section on the right shows 'No data selected for preview'. A modal dialog titled 'Submit Query?' is centered on the screen, indicating '5 points will be used.' and featuring 'Submit' and 'Cancel' buttons. The 'Submit' button is circled in red. The bottom of the image shows a Windows taskbar with various application icons and a system clock displaying 21.03 on 14/06/2024.



Augmented Dickey-Fuller

Augmented Dickey-Fuller | YourMyDS®

yourmys.com/dashboard/augmented-dickey-fuller?dataset=tMRu.263&type=stock

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Manage Dataset

Augmented Dickey-Fuller

Data Configuration

SELECT DATASET: ADF

Click to browse all datasets

SYMBOLS: All symbols included

CHANGE

SELECT PERIOD: ☒ Include all available periods

CUSTOM FILTERS: + Add Custom Filter

SELECT DATA: penjualan_aktual_yt_

CHANGE

REGRESSION: constant and trend

MAXLAG: None

AUTOLAG: AIC (Akaike Information Criterion)

☐ Eliminate N/A data

Submit

Data Preview

Export Raw

SYMBOL	DATE	PENJUALAN_AKTUAL_YT_
1	2010-01-01	185
10	2010-10-01	226.34
100	2018-04-01	278.87
101	2018-05-01	385.11
102	2018-06-01	274.88
103	2018-07-01	247.72

Results

Export Spreadsheet

Maxlag: None Autolag: AIC

Level (Observations used: 196)	t-Statistic	Prob
Augmented Dickey-Fuller test statistic (lags: 15)	-3.026589	0.124798
Test critical values	1% level: -4.005717	
	5% level: -3.433131	
	10% level: -3.140347	

Dep. Variable: penjualan_aktual_yt_ R-squared: 0.351

Model: OLS Adj. R-squared: 0.289

Result



Augmented Dickey-Fuller

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yourmysds.com/dashboard/augmented-dickey-fuller?dataset=tMRu.263&type=stock

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Manage Dataset

Augmented Dickey-Fuller

Data Configuration

SELECT DATASET:

ADF

Click to browse all datasets

SYMBOLS

CHANGE

All symbols included

SELECT PERIOD

☒ Include all available periods

CUSTOM FILTERS

+ Add Custom Filter

SELECT DATA

CHANGE

penjualan_aktual_yt_

REGRESSION

constant and trend

MAXLAG:

None

AUTOLAG:

AIC (Akaike Information Criterion)

☐ Eliminate N/A data

Submit

Data Preview

Export Raw

SYMBOL	DATE	PENJUALAN_AKTUAL_YT_
1	2010-01-01	185
10	2010-10-01	226.34
100	2018-04-01	278.87
101	2018-05-01	385.11
102	2018-06-01	274.88
103	2018-07-01	247.72

Results

Export Spreadsheet

Maxlag: None Autolag: AIC

Level (Observations used: 196)	t-Statistic	Prob
Augmented Dickey-Fuller test statistic (lags: 15)	-3.026589	0.124798
Test critical values	1% level	-4.005717
	5% level	-3.433131
	10% level	-3.140347

Dep. Variable: penjualan_aktual_yt_ R-squared: 0.351

Model: OLS Adj. R-squared: 0.289





Augmented Dickey-Fuller

Result in Excel

	A	B	C	D	E	F	G
10	Level (Observations	t-Statistic	Prob				
11	Augmented Dickey-F	-3.0266	0.1248				
12		1% level	-4.0057				
13		5% level	-3.4331				
14	Test critica	10% level	-3.1403				
15							
16							
17							
18	Dep. Varia	penjualan	R-squared	0.351			
19	Model:	OLS	Adj. R-squ	0.289			
20	Method:	Least Squa	F-statistic	5.673			
21	Date:	Sat, 04 Jul	Prob (F-st	3.6E-10			
22	Time:	#####	Log-Likelih	-1026.7			
23	No. Obser	196	AIC:	2089			
24	Df Residua	178	BIC:	2148			
25	Df Model:	17					
26	Covarianc	nonrobust					
27							
28		coef	std err	t	P> t	[0.025	0.975]
29	Y(-1)	-0.2107	0.07	-3.027	0.003	-0.348	-0.073
30	DY(-1)	-0.3462	0.091	-3.799	0	-0.526	-0.166
31	DY(-2)	-0.0941	0.095	-0.994	0.322	-0.281	0.093
32	DY(-3)	-0.1251	0.093	-1.341	0.182	-0.309	0.059
33	DY(-4)	0.0562	0.091	0.617	0.538	-0.124	0.236
34	DY(-5)	0.2211	0.091	2.433	0.016	0.042	0.4
35	DY(-6)	0.249	0.089	2.784	0.006	0.072	0.426
36	DY(-7)	0.2409	0.089	2.72	0.007	0.066	0.416
37	DY(-8)	0.1708	0.09	1.891	0.06	-0.007	0.34

	A	B	C	D	E	F	G
53	1st Difference (Obse	t-Statistic	Prob				
54	Augmented Dickey-F	-5.2171	8.1E-05				
55		1% level	-4.0052				
56		5% level	-3.4329				
57	Test critica	10% level	-3.1402				
58							
59							
60							
61	Dep. Varia	penjualan	R-squared	0.751			
62	Model:	OLS	Adj. R-squ	0.732			
63	Method:	Least Squa	F-statistic	39.41			
64	Date:	Sat, 04 Jul	Prob (F-st	1.1E-47			
65	Time:	#####	Log-Likelih	-1042			
66	No. Obser	198	AIC:	2114			
67	Df Residua	183	BIC:	2163			
68	Df Model:	14					
69	Covarianc	nonrobust					
70							
71		coef	std err	t	P> t	[0.025	0.975]
72	Y(-1)	-2.403	0.461	-5.217	0	-3.312	-1.494
73	DY(-1)	0.8874	0.442	2.007	0.046	0.015	1.76
74	DY(-2)	0.6269	0.421	1.488	0.138	-0.204	1.458
75	DY(-3)	0.3552	0.397	0.894	0.372	-0.428	1.139
76	DY(-4)	0.2954	0.375	0.788	0.432	-0.444	1.035
77	DY(-5)	0.3903	0.356	1.096	0.274	-0.312	1.093
78	DY(-6)	0.5307	0.335	1.586	0.114	-0.129	1.191
79	DY(-7)	0.6913	0.307	2.249	0.026	0.085	1.298
80	DY(-8)	0.7777	0.274	2.836	0.005	0.237	1.31

	A	B	C	D	E	F	G
93	2nd Difference (Obse	t-Statistic	Prob				
94	Augmented Dickey-F	-6.6111	0				
95		1% level	-4.0057				
96		5% level	-3.4331				
97	Test critica	10% level	-3.1403				
98							
99							
100							
101	Dep. Varia	penjualan	R-squared	0.918			
102	Model:	OLS	Adj. R-squ	0.911			
103	Method:	Least Squa	F-statistic	133.8			
104	Date:	Sat, 04 Jul	Prob (F-st	4.8E-89			
105	Time:	#####	Log-Likelih	-1040.2			
106	No. Obser	196	AIC:	2112			
107	Df Residua	180	BIC:	2165			
108	Df Model:	15					
109	Covarianc	nonrobust					
110							
111		coef	std err	t	P> t	[0.025	0.975]
112	Y(-1)	-12.673	1.917	-6.611	0	-16.456	-8.89
113	DY(-1)	10.2599	1.888	5.435	0	6.535	13.985
114	DY(-2)	8.7611	1.826	4.797	0	5.157	12.365
115	DY(-3)	7.1728	1.734	4.136	0	3.751	10.595
116	DY(-4)	5.7043	1.61	3.542	0.001	2.527	8.882
117	DY(-5)	4.5278	1.465	3.09	0.002	1.636	7.419
118	DY(-6)	3.6466	1.302	2.8	0.006	1.077	6.217
119	DY(-7)	3.0235	1.12	2.7	0.008	0.814	5.233
120	DY(-8)	2.5704	0.923	2.786	0.006	0.75	4.39



Augmented Dickey-Fuller

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DY(-11)	1.0228	0.339	3.019	0.003	0.354	1.691
DY(-12)	0.5822	0.189	3.077	0.002	0.209	0.956
DY(-13)	0.1748	0.074	2.373	0.019	0.029	0.320
const	-0.0917	8.046	-0.011	0.991	-15.968	15.784
trend	0.0006	0.064	0.009	0.993	-0.126	0.128
Omnibus:	26.842		Durbin-Watson:	2.011		
Prob(Omnibus):	0.000		Jarque-Bera (JB):	113.161		
Skew:	-0.355		Prob(JB):	2.67e-25		
Kurtosis:	6.654		Cond. No.	714.		

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

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21.06
14/06/2026



Augmented Dickey-Fuller

Intepretation of ADF Test

Overview of the ADF Test

The Augmented Dickey-Fuller test is used to determine whether a time series is **stationary** (meaning its mean, variance, and autocorrelation structure do not change over time) or **non-stationary** (contains a unit root/trend). Standard time series forecasting models (like ARIMA) require the data to be stationary before modeling.

1. Test at Level (Original Data)

- **ADF Test Statistic:** -3.026589
- **p-value (Prob):** 0.124798 (12.48%)
- **Interpretation:** Since the p-value is greater than the standard 5% significance level (0.05), and the test statistic is not more negative than any of the critical values (e.g., -3.433 at the 5% level), **we fail to reject the null hypothesis.**
- **Conclusion:** The original sales series is **non-stationary** and has a unit root. It likely contains a trend or seasonality that needs to be addressed.

2. Test at 1st Difference

- **ADF Test Statistic:** -5.217105
- **p-value (Prob):** 0.000081 (less than 0.01%)
- **Interpretation:** After differencing the data once (subtracting the previous period's value from the current period's), the p-value drops significantly to nearly zero. The test statistic of -5.217 is now much more negative than the 1% critical value (-4.005).
- **Conclusion:** **We reject the null hypothesis.** The first-differenced series is **stationary** and stable.



Augmented Dickey-Fuller

Augmented Dickey-Fuller

Data Configuration

SELECT DATASET:
ADF
Click to browse all datasets

SYMBOLS
No selected symbol(s) **CHANGE**

SELECT PERIOD
☐ Include all available periods
dd/mm/yyyy dd/mm/yyyy

CUSTOM FILTERS
+ Add Custom Filter

SELECT DATA
No selected data **CHANGE**

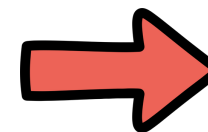
REGRESSION
constant only

MAXLAG:
None

AUTOLAG:
AIC (Akaike Information Criterion)

Submit

**ADF Test for First
Difference Column**



Augmented Dickey-Fuller

Data Configuration

SELECT DATASET:
ADF
Click to browse all datasets

SYMBOLS
All symbols included **CHANGE**

SELECT PERIOD
☒ Include all available periods

CUSTOM FILTERS
+ Add Custom Filter

SELECT DATA
first_difference_yt_ **CHANGE**

REGRESSION
constant and trend

MAXLAG:
None

AUTOLAG:
AIC (Akaike Information Criterion)

☐ Eliminate N/A data

Submit

Repeat the steps



Augmented Dickey-Fuller

The screenshot shows the 'Augmented Dickey-Fuller' interface on the YourMyDS website. The interface is divided into two main sections: 'Data Configuration' on the left and 'Data Preview' on the right. The 'Data Configuration' section includes a 'SELECT DATASET' dropdown (set to 'ADF'), a 'SYMBOLS' section (set to 'All symbols included'), a 'SELECT PERIOD' section (with 'Include all available periods' checked), a 'CUSTOM FILTERS' section (with an 'Add Custom Filter' button), a 'SELECT DATA' section (set to 'first_difference_yt'), and a 'REGRESSION' section (set to 'constant and trend'). There are also fields for 'MAXLAG' (set to 'None') and 'AUTOLAG' (set to 'AIC (Akaike Information Criterion)'). A 'Submit' button is at the bottom of the configuration section. The 'Data Preview' section shows a message 'No data selected for preview' and an 'Export Raw' button. A modal dialog box titled 'Submit Query?' is centered on the screen, featuring an orange exclamation mark icon, the text '5 points will be used.', and two buttons: 'Submit' (highlighted with a red circle) and 'Cancel'.

yourmys.com/dashboard/augmented-dickey-fuller?dataset=tMRu.263&type=stock

Augmented Dickey-Fuller

Manage Dataset

Data Configuration

SELECT DATASET:

ADF

Click to browse all datasets

SYMBOLS

CHANGE

All symbols included

SELECT PERIOD

☒ Include all available periods

CUSTOM FILTERS

+ Add Custom Filter

SELECT DATA

CHANGE

first_difference_yt

REGRESSION

constant and trend

MAXLAG:

None

AUTOLAG:

AIC (Akaike Information Criterion)

☐ Eliminate N/A data

Submit

Data Preview

Export Raw

No data selected for preview

Export Spreadsheet

Results will appear here after submission.

Submit Query?

5 points will be used.

Submit Cancel



Augmented Dickey-Fuller

Augmented Dickey-Fuller

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Manage Dataset

Data Configuration

SELECT DATASET:
ADF
Click to browse all datasets

SYMBOLS
All symbols included
CHANGE

SELECT PERIOD
☒ Include all available periods

CUSTOM FILTERS
+ Add Custom Filter

SELECT DATA
first_difference_yt_
CHANGE

REGRESSION
constant and trend

MAXLAG:
None

AUTOLAG:
AIC (Akaike Information Criterion)

☐ Eliminate N/A data

Submit

Data Preview
Export Raw

SYMBOL	DATE	FIRST_DIFFERENCE_YT_
1	2010-01-01	-
10	2010-10-01	19.62
100	2018-04-01	24.35
101	2018-05-01	35.04
102	2018-06-01	-31.03
103	2018-07-01	-26.36

Results
Export Spreadsheet

Maxlag: None
Autolag: AIC

Level (Observations used: 199)

	t-Statistic	Prob
Augmented Dickey-Fuller test statistic (lags: 12)	-4.618578	0.000960
Test critical values	1% level: -4.004998	
	5% level: -3.432786	
	10% level: -3.140145	

Dep. Variable: first_difference_yt_
R-squared: 0.799

Model: OLS
Adj. R-squared: 0.784

ADF Test Result



Augmented Dickey-Fuller

Augmented Dickey-Fuller

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Manage Dataset

Data Configuration

SELECT DATASET:
ADF
Click to browse all datasets

SYMBOLS
All symbols included
CHANGE

SELECT PERIOD
☒ Include all available periods

CUSTOM FILTERS
+ Add Custom Filter

SELECT DATA
first_difference_yt_
CHANGE

REGRESSION
constant and trend

MAXLAG:
None

AUTOLAG:
AIC (Akaike Information Criterion)

☐ Eliminate N/A data

Submit

Data Preview
Export Raw

SYMBOL	DATE	FIRST_DIFFERENCE_YT_
1	2010-01-01	-
10	2010-10-01	19.62
100	2018-04-01	24.35
101	2018-05-01	35.04
102	2018-06-01	-31.03
103	2018-07-01	-26.36

Results
Export Spreadsheet

Maxlag: None
Autolag: AIC

Level (Observations used: 199)

	t-Statistic	Prob
Augmented Dickey-Fuller test statistic (lags: 12)	-4.618578	0.000960
Test critical values	1% level: -4.004998	
	5% level: -3.432786	
	10% level: -3.140145	

Dep. Variable: first_difference_yt_
R-squared: 0.799

Model: OLS
Adj. R-squared: 0.784

21.13
14/06/2024



Augmented Dickey-Fuller

Result in Excel

	A	B	C	D	E	F	G
10	Level (Observations)	t-Statistic	Prob				
11	Augmented Dickey-F	-4.6186	0.00096				
12		1% level	-4.005				
13		5% level	-3.4328				
14	Test critical	10% level	-3.1401				
15							
16							
17							
18	Dep. Variable	first_differ	R-squared	0.799			
19	Model:	OLS	Adj. R-squ	0.784			
20	Method:	Least Squa	F-statistic	52.2			
21	Date:	Sat, 04 Jul	Prob (F-st	2.3E-56			
22	Time:	#####	Log-Likeli	-893.38			
23	No. Obser	199	AIC:	1817			
24	Df Residue	184	BIC:	1866			
25	Df Model:	14					
26	Covariance	nonrobust					
27							
28		coef	std err	t	P> t	[0.025	0.975]
29	Y(-1)	-2.6077	0.565	-4.619	0	-3.722	-1.494
30	DY(-1)	1.0641	0.539	1.973	0.05	7E-05	2.128
31	DY(-2)	0.6424	0.513	1.253	0.212	-0.369	1.654
32	DY(-3)	0.3279	0.488	0.672	0.502	-0.634	1.29
33	DY(-4)	0.1643	0.462	0.356	0.723	-0.747	1.076
34	DY(-5)	0.0595	0.435	0.137	0.891	-0.799	0.918
35	DY(-6)	0.1477	0.402	0.368	0.714	-0.645	0.94
36	DY(-7)	0.3196	0.359	0.889	0.375	-0.39	1.029
37	DY(-8)	0.4988	0.308	1.618	0.107	-0.109	1.1

	A	B	C	D	E	F	G
50	1st Difference (Obse	t-Statistic	Prob				
51	Augmented Dickey-F	-6.7971	0				
52		1% level	-4.0052				
53		5% level	-3.4329				
54	Test critical	10% level	-3.1402				
55							
56							
57							
58	Dep. Variable	first_differ	R-squared	0.927			
59	Model:	OLS	Adj. R-squ	0.922			
60	Method:	Least Squa	F-statistic	166.8			
61	Date:	Sat, 04 Jul	Prob (F-st	4.2E-96			
62	Time:	#####	Log-Likeli	-899.09			
63	No. Obser	198	AIC:	1828			
64	Df Residue	183	BIC:	1878			
65	Df Model:	14					
66	Covariance	nonrobust					
67							
68		coef	std err	t	P> t	[0.025	0.975]
69	Y(-1)	-13.917	2.047	-6.797	0	-17.957	-9.877
70	DY(-1)	11.4764	2.015	5.695	0	7.5	15.453
71	DY(-2)	9.7922	1.951	5.018	0	5.942	13.642
72	DY(-3)	7.9866	1.847	4.324	0	4.342	11.631
73	DY(-4)	6.2148	1.698	3.661	0	2.865	9.564
74	DY(-5)	4.5429	1.507	3.015	0.003	1.57	7.516
75	DY(-6)	3.1714	1.28	2.478	0.014	0.647	5.696
76	DY(-7)	2.1924	1.033	2.123	0.035	0.155	4.23
77	DY(-8)	1.6122	0.785	2.055	0.041	0.064	3.1

	A	B	C	D	E	F	G
90	2nd Difference (Obse	t-Statistic	Prob				
91	Augmented Dickey-F	-8.7747	0				
92		1% level	-4.0057				
93		5% level	-3.4331				
94	Test critical	10% level	-3.1403				
95							
96							
97							
98	Dep. Variable	first_differ	R-squared	0.975			
99	Model:	OLS	Adj. R-squ	0.972			
100	Method:	Least Squa	F-statistic	460			
101	Date:	Sat, 04 Jul	Prob (F-st	9E-135			
102	Time:	#####	Log-Likeli	-905.85			
103	No. Obser	196	AIC:	1844			
104	Df Residue	180	BIC:	1896			
105	Df Model:	15					
106	Covariance	nonrobust					
107							
108		coef	std err	t	P> t	[0.025	0.975]
109	Y(-1)	-48.467	5.524	-8.775	0	-59.367	-37.568
110	DY(-1)	45.1974	5.484	8.242	0	34.377	56.018
111	DY(-2)	41.6512	5.364	7.764	0	31.066	52.236
112	DY(-3)	36.9835	5.136	7.201	0	26.849	47.118
113	DY(-4)	31.4497	4.769	6.595	0	22.04	40.86
114	DY(-5)	25.3825	4.259	5.959	0	16.978	33.787
115	DY(-6)	19.3083	3.63	5.319	0	12.145	26.471
116	DY(-7)	13.7766	2.926	4.709	0	8.003	19.55
117	DY(-8)	9.2474	2.21	4.184	0	4.886	13.66



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DY(-9)	5.8364	1.547	3.772	0.000	2.783	8.889
DY(-10)	3.4994	0.984	3.555	0.000	1.557	5.442
DY(-11)	1.9188	0.548	3.498	0.001	0.837	3.001
DY(-12)	0.7660	0.249	3.077	0.002	0.275	1.257
DY(-13)	0.1780	0.074	2.421	0.016	0.033	0.323
const	0.4857	4.054	0.120	0.905	-7.514	8.485
trend	-0.0042	0.032	-0.129	0.897	-0.068	0.060
Omnibus:	10.839			Durbin-Watson:	2.014	
Prob(Omnibus):	0.004			Jarque-Bera (JB):	19.425	
Skew:	-0.245			Prob(JB):	6.05e-05	
Kurtosis:	4.462			Cond. No.	2.21e+03	

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The condition number is large, 2.21e+03. This might indicate that there are strong multicollinearity or other numerical problems.

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Augmented Dickey-Fuller

Interpretation for the second Test

Key Findings

1. Level (The Original Series):

- **ADF Test Statistic:** -4.6186
- **p-value (Prob):** 0.00096
- **Critical Values:** The test statistic is more negative than the critical values at all major levels (1% is -4.005, 5% is -3.433, and 10% is -3.140).
- **Meaning:** Since the p-value is extremely small (well below 0.05) and the test statistic is far more negative than the 1% critical value, **we reject the null hypothesis of a unit root**. This tells us that the original time series is **already stationary** at its level.

2. First and Second Differences:

- Both the 1st Difference (p-value = 0.000000, test statistic = -6.797) and the 2nd Difference (p-value = 0.000000, test statistic = -8.775) are also highly stationary.