

Null Hypothesis: BM has a unit root  
 Exogenous: Constant, Linear Trend  
 Lag Length: 0 (Automatic - based on SIC, maxlag=4)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-0.310417	0.9835
Test critical values:		
1% level	-4.532598	
5% level	-3.673616	
10% level	-3.277364	

\*Mackinnon (1996) one-sided p-values.

Null Hypothesis: GDP has a unit root  
 Exogenous: Constant, Linear Trend  
 Lag Length: 2 (Automatic - based on SIC, maxlag=4)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.057460	0.9067
Test critical values:		
1% level	-4.616209	
5% level	-3.710482	
10% level	-3.297799	

\*Mackinnon (1996) one-sided p-values.

Null Hypothesis: P has a unit root  
 Exogenous: Constant, Linear Trend  
 Lag Length: 0 (Automatic - based on SIC, maxlag=4)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-2.878607	0.1900
Test critical values:		
1% level	-4.532598	
5% level	-3.673616	
10% level	-3.277364	

\*Mackinnon (1996) one-sided p-values.