

Annexure-III

Null Hypothesis: WHEATFP has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic based on SIC, MAXLAG=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-0.903953	0.7692
Test critical values:		
1% level	-3.737853	
5% level	-2.991878	
10% level	-2.635542	

*MacKinnon (1996) one-sided p-values.

Null Hypothesis: D(WHEATFP) has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic based on SIC, MAXLAG=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-6.102023	0.0000
Test critical values:		
1% level	-3.752946	
5% level	-2.998064	
10% level	-2.638752	

*MacKinnon (1996) one-sided p-values.

Null Hypothesis: WHEATSP has a unit root

Exogenous: Constant

Lag Length: 1 (Automatic based on SIC, MAXLAG=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.367487	0.5799
Test critical values:		
1% level	-3.752946	
5% level	-2.998064	
10% level	-2.638752	

*MacKinnon (1996) one-sided p-values.

Null Hypothesis: D(WHEATSP) has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic based on SIC, MAXLAG=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-2.938184	0.0563
Test critical values:		
1% level	-3.752946	
5% level	-2.998064	
10% level	-2.638752	

*MacKinnon (1996) one-sided p-values.