

Perron Unit Root Test

Date: 09/24/13 Time: 04:09

Sample: 1 2000

Effective observations: 2000

Null Hypothesis: Y has a unit root with a structural  
break in the trend

Chosen lag length: 0 (Maximum lags: 6)

Chosen break point: 1384.000

	t-Statistic
Perron Unit Root Test	-44.35888
1% critical value:	-5.45
5% critical value:	-4.83
10% critical value:	-4.48