

Tables with Critical Values for
**A Fixed-b Perspective on the Phillips-Perron Unit
Root Tests**

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1 One-Step Detrending

Bartlett Kernel

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-5.4531	-5.1979	-4.9533	-4.7312	-4.5155	-4.3167	-4.1275	-3.9598	-3.7988	-3.6477
95%	-7.5500	-7.0774	-6.6585	-6.2847	-5.9229	-5.5985	-5.3069	-5.0217	-4.7747	-4.5384
97.5%	-9.6310	-8.9247	-8.3099	-7.7196	-7.2082	-6.7273	-6.2675	-5.9021	-5.5612	-5.2508
99%	-12.3477	-11.2769	-10.2572	-9.3954	-8.6686	-7.9913	-7.4157	-6.8692	-6.3910	-5.9887
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-3.4953	-3.3561	-3.2284	-3.1003	-2.9807	-2.8691	-2.7624	-2.6650	-2.5764	-2.4932
95%	-4.3233	-4.1214	-3.9447	-3.7693	-3.6071	-3.4550	-3.3127	-3.1820	-3.0570	-2.9469
97.5%	-4.9647	-4.6879	-4.4605	-4.2575	-4.0719	-3.8943	-3.7376	-3.5842	-3.4339	-3.3052
99%	-5.6319	-5.3041	-5.0052	-4.7461	-4.5128	-4.3211	-4.1328	-3.9784	-3.8277	-3.6866
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-2.4197	-2.3517	-2.2903	-2.2339	-2.1767	-2.1219	-2.0708	-2.0181	-1.9675	-1.9169
95%	-2.8383	-2.7417	-2.6475	-2.5646	-2.4854	-2.4161	-2.3492	-2.2886	-2.2298	-2.1731
97.5%	-3.1791	-3.0563	-2.9509	-2.8510	-2.7613	-2.6763	-2.6036	-2.5390	-2.4794	-2.4286
99%	-3.5584	-3.4384	-3.3301	-3.2310	-3.1424	-3.0510	-2.9797	-2.9114	-2.8526	-2.7914
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-1.8635	-1.8145	-1.7658	-1.7191	-1.6744	-1.6309	-1.5892	-1.5487	-1.5115	-1.4755
95%	-2.1232	-2.0740	-2.0311	-1.9891	-1.9472	-1.9071	-1.8687	-1.8331	-1.8002	-1.7688
97.5%	-2.3821	-2.3328	-2.2914	-2.2558	-2.2171	-2.1816	-2.1484	-2.1164	-2.0827	-2.0547
99%	-2.7506	-2.7190	-2.6783	-2.6468	-2.6172	-2.5882	-2.5662	-2.5477	-2.5211	-2.5000
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-1.4409	-1.4083	-1.3773	-1.3475	-1.3186	-1.2902	-1.2646	-1.2406	-1.2172	-1.1942
95%	-1.7329	-1.7023	-1.6715	-1.6401	-1.6107	-1.5817	-1.5551	-1.5285	-1.5033	-1.4778
97.5%	-2.0261	-1.9990	-1.9690	-1.9400	-1.9120	-1.8841	-1.8574	-1.8312	-1.8031	-1.7780
99%	-2.4760	-2.4560	-2.4385	-2.4192	-2.3940	-2.3737	-2.3527	-2.3271	-2.3021	-2.2757

Table 1: Fixed-b critical values for coefficient test for Bartlett kernel (One-step detrending). No deterministic components.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-10.6170	-10.0364	-9.4787	-8.9785	-8.5353	-8.1227	-7.7492	-7.3918	-7.0743	-6.7825
95%	-13.0696	-12.1809	-11.3730	-10.6740	-10.0261	-9.4453	-8.9355	-8.5184	-8.1640	-7.8383
97.5%	-15.5259	-14.2279	-13.1311	-12.1781	-11.3339	-10.6872	-10.1001	-9.6191	-9.2609	-8.9555
99%	-18.6895	-16.7951	-15.1993	-13.8956	-12.8984	-12.1327	-11.5527	-11.1067	-10.7990	-10.5433
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-6.5296	-6.3013	-6.0984	-5.9270	-5.7801	-5.6473	-5.5351	-5.4323	-5.3355	-5.2462
95%	-7.5835	-7.3542	-7.1735	-7.0140	-6.8778	-6.7483	-6.6435	-6.5513	-6.4681	-6.3767
97.5%	-8.7134	-8.5181	-8.3494	-8.2015	-8.0715	-7.9643	-7.8678	-7.7564	-7.6700	-7.5879
99%	-10.3132	-10.1060	-9.9534	-9.7680	-9.6553	-9.5049	-9.3968	-9.3365	-9.2526	-9.1912
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-5.1654	-5.0876	-5.0123	-4.9425	-4.8726	-4.8034	-4.7364	-4.6681	-4.6021	-4.5400
95%	-6.3082	-6.2520	-6.1840	-6.1163	-6.0513	-5.9919	-5.9308	-5.8719	-5.8187	-5.7562
97.5%	-7.5123	-7.4404	-7.3541	-7.2863	-7.2300	-7.1737	-7.1154	-7.0481	-6.9925	-6.9310
99%	-9.1020	-9.0095	-8.9504	-8.8880	-8.8150	-8.7574	-8.7082	-8.6533	-8.5989	-8.5711
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-4.4839	-4.4266	-4.3664	-4.3023	-4.2510	-4.1931	-4.1349	-4.0751	-4.0211	-3.9721
95%	-5.6959	-5.6375	-5.5781	-5.5185	-5.4515	-5.3991	-5.3405	-5.2768	-5.2225	-5.1693
97.5%	-6.8724	-6.8114	-6.7535	-6.6954	-6.6362	-6.5684	-6.5138	-6.4455	-6.3911	-6.3326
99%	-8.5122	-8.4415	-8.3815	-8.3154	-8.2369	-8.1638	-8.0874	-8.0218	-7.9521	-7.8748
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-3.9221	-3.8773	-3.8274	-3.7783	-3.7330	-3.6896	-3.6494	-3.6093	-3.5677	-3.5287
95%	-5.1108	-5.0586	-4.9979	-4.9396	-4.8886	-4.8300	-4.7748	-4.7233	-4.6692	-4.6256
97.5%	-6.2682	-6.2034	-6.1315	-6.0673	-6.0047	-5.9356	-5.8652	-5.7998	-5.7390	-5.6856
99%	-7.7954	-7.7286	-7.6446	-7.5685	-7.4866	-7.4165	-7.3432	-7.2680	-7.1893	-7.1177

Table 2: Fixed-b critical values for coefficient test for Bartlett kernel (One-step detrending). Intercept.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-16.7233	-15.1698	-13.8427	-12.6797	-11.6618	-10.7815	-10.0449	-9.4200	-8.8982	-8.4647
95%	-19.5080	-17.3879	-15.6413	-14.1950	-12.9535	-11.9495	-11.1629	-10.5394	-10.0633	-9.6458
97.5%	-22.0817	-19.4149	-17.1992	-15.5053	-14.1419	-13.1272	-12.3620	-11.7589	-11.3145	-10.9332
99%	-25.2048	-21.8554	-19.1617	-17.0623	-15.6388	-14.6618	-13.9576	-13.4235	-12.9699	-12.5665
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-8.1029	-7.7895	-7.5126	-7.2644	-7.0447	-6.8347	-6.6329	-6.4438	-6.2603	-6.0731
95%	-9.3036	-9.0153	-8.7567	-8.5242	-8.3169	-8.1131	-7.9135	-7.7253	-7.5519	-7.3865
97.5%	-10.6091	-10.3271	-10.0698	-9.8611	-9.6454	-9.4238	-9.2375	-9.0550	-8.8806	-8.6859
99%	-12.2442	-11.9501	-11.6934	-11.4673	-11.2686	-11.0800	-10.8626	-10.6946	-10.5333	-10.3542
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-5.9093	-5.7393	-5.5715	-5.4051	-5.2564	-5.1176	-4.9786	-4.8478	-4.7256	-4.6059
95%	-7.2096	-7.0437	-6.8702	-6.7054	-6.5386	-6.3796	-6.2331	-6.0809	-5.9380	-5.7950
97.5%	-8.5064	-8.3246	-8.1590	-7.9889	-7.8114	-7.6365	-7.4733	-7.3119	-7.1469	-7.0093
99%	-10.1531	-9.9648	-9.7594	-9.5694	-9.3689	-9.1931	-8.9926	-8.8140	-8.6538	-8.4884
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-4.4877	-4.3759	-4.2695	-4.1707	-4.0754	-3.9929	-3.9164	-3.8431	-3.7695	-3.7033
95%	-5.6604	-5.5414	-5.4258	-5.3142	-5.2038	-5.1107	-5.0214	-4.9317	-4.8504	-4.7753
97.5%	-6.8464	-6.7079	-6.5707	-6.4369	-6.2984	-6.1774	-6.0734	-5.9734	-5.8681	-5.7912
99%	-8.3133	-8.1652	-8.0101	-7.8660	-7.7171	-7.5766	-7.4564	-7.3363	-7.2085	-7.1033
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-3.6441	-3.5915	-3.5407	-3.4962	-3.4588	-3.4232	-3.3926	-3.3623	-3.3349	-3.3106
95%	-4.7019	-4.6369	-4.5717	-4.5175	-4.4687	-4.4288	-4.3929	-4.3608	-4.3332	-4.3046
97.5%	-5.7030	-5.6125	-5.5428	-5.4876	-5.4357	-5.3907	-5.3498	-5.3131	-5.2840	-5.2530
99%	-7.0102	-6.9223	-6.8302	-6.7459	-6.6800	-6.6412	-6.5883	-6.5453	-6.4968	-6.4719

Table 3: Fixed-b critical values for coefficient test for Bartlett kernel (One-step detrending). Intercept and linear trend.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-1.5808	-1.5433	-1.5078	-1.4722	-1.4365	-1.4050	-1.3722	-1.3431	-1.3150	-1.2885
95%	-1.8825	-1.8239	-1.7688	-1.7148	-1.6690	-1.6232	-1.5770	-1.5356	-1.4938	-1.4561
97.5%	-2.1469	-2.0613	-1.9906	-1.9218	-1.8535	-1.7906	-1.7314	-1.6778	-1.6273	-1.5785
99%	-2.4402	-2.3283	-2.2272	-2.1334	-2.0478	-1.9649	-1.8876	-1.8202	-1.7524	-1.6972
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-1.2631	-1.2373	-1.2121	-1.1880	-1.1648	-1.1426	-1.1212	-1.0989	-1.0798	-1.0621
95%	-1.4215	-1.3879	-1.3550	-1.3240	-1.2955	-1.2665	-1.2406	-1.2152	-1.1902	-1.1680
97.5%	-1.5359	-1.4936	-1.4526	-1.4169	-1.3835	-1.3510	-1.3225	-1.2931	-1.2668	-1.2395
99%	-1.6397	-1.5922	-1.5453	-1.5028	-1.4632	-1.4266	-1.3938	-1.3610	-1.3319	-1.3035
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-1.0443	-1.0293	-1.0159	-1.0024	-0.9897	-0.9776	-0.9653	-0.9539	-0.9425	-0.9303
95%	-1.1466	-1.1254	-1.1044	-1.0852	-1.0666	-1.0499	-1.0329	-1.0174	-1.0028	-0.9883
97.5%	-1.2150	-1.1909	-1.1658	-1.1436	-1.1213	-1.1005	-1.0803	-1.0618	-1.0445	-1.0275
99%	-1.2751	-1.2479	-1.2219	-1.1971	-1.1740	-1.1505	-1.1289	-1.1088	-1.0906	-1.0731
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-0.9189	-0.9079	-0.8960	-0.8844	-0.8730	-0.8626	-0.8517	-0.8413	-0.8308	-0.8206
95%	-0.9745	-0.9613	-0.9486	-0.9365	-0.9246	-0.9132	-0.9029	-0.8918	-0.8813	-0.8713
97.5%	-1.0123	-0.9981	-0.9846	-0.9728	-0.9606	-0.9492	-0.9387	-0.9282	-0.9185	-0.9090
99%	-1.0567	-1.0415	-1.0272	-1.0152	-1.0043	-0.9929	-0.9831	-0.9742	-0.9649	-0.9574
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-0.8105	-0.8006	-0.7909	-0.7818	-0.7730	-0.7645	-0.7564	-0.7485	-0.7409	-0.7337
95%	-0.8613	-0.8518	-0.8424	-0.8336	-0.8246	-0.8159	-0.8074	-0.7992	-0.7912	-0.7834
97.5%	-0.8996	-0.8910	-0.8822	-0.8740	-0.8653	-0.8568	-0.8484	-0.8403	-0.8320	-0.8246
99%	-0.9506	-0.9434	-0.9357	-0.9293	-0.9217	-0.9148	-0.9076	-0.9001	-0.8930	-0.8855

Table 4: Fixed-b critical values for t-test for Bartlett kernel (One-step detrending). No deterministic components.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-2.5150	-2.4628	-2.4143	-2.3669	-2.3241	-2.2850	-2.2540	-2.2295	-2.2124	-2.1999
95%	-2.7979	-2.7308	-2.6715	-2.6193	-2.5788	-2.5549	-2.5396	-2.5299	-2.5243	-2.5229
97.5%	-3.0550	-2.9764	-2.9133	-2.8667	-2.8454	-2.8322	-2.8261	-2.8257	-2.8291	-2.8378
99%	-3.3335	-3.2512	-3.1957	-3.1739	-3.1722	-3.1755	-3.1867	-3.2027	-3.2189	-3.2412
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-2.1891	-2.1819	-2.1767	-2.1734	-2.1726	-2.1723	-2.1726	-2.1754	-2.1786	-2.1816
95%	-2.5250	-2.5297	-2.5348	-2.5423	-2.5489	-2.5622	-2.5734	-2.5843	-2.5991	-2.6106
97.5%	-2.8509	-2.8640	-2.8809	-2.8998	-2.9212	-2.9387	-2.9632	-2.9838	-3.0084	-3.0366
99%	-3.2656	-3.2955	-3.3349	-3.3760	-3.4178	-3.4588	-3.4950	-3.5303	-3.5661	-3.6028
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-2.1846	-2.1891	-2.1961	-2.2010	-2.2090	-2.2139	-2.2208	-2.2275	-2.2327	-2.2385
95%	-2.6227	-2.6375	-2.6515	-2.6631	-2.6806	-2.6936	-2.7114	-2.7288	-2.7449	-2.7605
97.5%	-3.0623	-3.0854	-3.1116	-3.1323	-3.1582	-3.1882	-3.2196	-3.2407	-3.2685	-3.2965
99%	-3.6510	-3.6885	-3.7358	-3.7756	-3.8340	-3.8751	-3.9068	-3.9522	-3.9940	-4.0451
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-2.2451	-2.2538	-2.2620	-2.2698	-2.2756	-2.2831	-2.2909	-2.2986	-2.3070	-2.3140
95%	-2.7757	-2.7900	-2.8055	-2.8223	-2.8387	-2.8553	-2.8720	-2.8883	-2.9006	-2.9195
97.5%	-3.3238	-3.3499	-3.3810	-3.4086	-3.4347	-3.4562	-3.4786	-3.5067	-3.5291	-3.5490
99%	-4.0933	-4.1310	-4.1811	-4.2231	-4.2705	-4.2981	-4.3319	-4.3675	-4.4069	-4.4500
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-2.3216	-2.3301	-2.3382	-2.3470	-2.3550	-2.3637	-2.3719	-2.3810	-2.3906	-2.4004
95%	-2.9356	-2.9510	-2.9661	-2.9860	-3.0033	-3.0212	-3.0395	-3.0569	-3.0749	-3.0924
97.5%	-3.5770	-3.6043	-3.6269	-3.6525	-3.6861	-3.7168	-3.7464	-3.7694	-3.7962	-3.8240
99%	-4.4899	-4.5276	-4.5605	-4.6097	-4.6431	-4.6825	-4.7232	-4.7574	-4.8002	-4.8386

Table 5: Fixed-b critical values for t-test for Bartlett kernel (One-step detrending). Intercept.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-3.0240	-2.8993	-2.7913	-2.6917	-2.6014	-2.5303	-2.4750	-2.4326	-2.3965	-2.3676
95%	-3.2801	-3.1298	-3.0021	-2.9001	-2.8245	-2.7728	-2.7326	-2.7028	-2.6785	-2.6608
97.5%	-3.4979	-3.3274	-3.1959	-3.1054	-3.0497	-3.0065	-2.9814	-2.9637	-2.9498	-2.9420
99%	-3.7573	-3.5739	-3.4571	-3.3880	-3.3446	-3.3190	-3.3051	-3.3010	-3.3030	-3.3114
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-2.3429	-2.3223	-2.3024	-2.2866	-2.2742	-2.2638	-2.2546	-2.2454	-2.2365	-2.2287
95%	-2.6480	-2.6382	-2.6318	-2.6253	-2.6223	-2.6218	-2.6218	-2.6209	-2.6236	-2.6251
97.5%	-2.9402	-2.9381	-2.9416	-2.9478	-2.9561	-2.9601	-2.9684	-2.9838	-2.9925	-3.0101
99%	-3.3257	-3.3383	-3.3480	-3.3653	-3.3828	-3.4025	-3.4194	-3.4454	-3.4735	-3.5019
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-2.2235	-2.2183	-2.2126	-2.2087	-2.2060	-2.2045	-2.2038	-2.2039	-2.2048	-2.2069
95%	-2.6282	-2.6324	-2.6390	-2.6457	-2.6532	-2.6599	-2.6657	-2.6742	-2.6861	-2.6971
97.5%	-3.0214	-3.0386	-3.0553	-3.0739	-3.0923	-3.1123	-3.1281	-3.1584	-3.1762	-3.1963
99%	-3.5399	-3.5698	-3.6080	-3.6454	-3.6807	-3.7216	-3.7512	-3.7832	-3.8183	-3.8494
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-2.2088	-2.2121	-2.2141	-2.2189	-2.2218	-2.2269	-2.2343	-2.2410	-2.2467	-2.2549
95%	-2.7101	-2.7255	-2.7411	-2.7542	-2.7702	-2.7866	-2.8055	-2.8235	-2.8393	-2.8579
97.5%	-3.2208	-3.2461	-3.2739	-3.3045	-3.3309	-3.3584	-3.3846	-3.4171	-3.4446	-3.4764
99%	-3.8901	-3.9183	-3.9569	-4.0057	-4.0384	-4.0745	-4.1197	-4.1545	-4.1957	-4.2478
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-2.2624	-2.2698	-2.2790	-2.2876	-2.2974	-2.3062	-2.3169	-2.3252	-2.3337	-2.3425
95%	-2.8794	-2.8976	-2.9168	-2.9356	-2.9524	-2.9714	-2.9887	-3.0070	-3.0244	-3.0406
97.5%	-3.4995	-3.5333	-3.5650	-3.5980	-3.6287	-3.6562	-3.6844	-3.7092	-3.7337	-3.7583
99%	-4.2989	-4.3483	-4.3977	-4.4363	-4.4838	-4.5261	-4.5695	-4.6073	-4.6485	-4.6822

Table 6: Fixed-b critical values for t-test for Bartlett kernel (One-step detrending). Intercept and linear trend.

Bohman Kernel

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-5.5107	-5.2798	-5.0771	-4.8812	-4.7084	-4.5384	-4.3763	-4.2175	-4.0631	-3.9253
95%	-7.6475	-7.2620	-6.9011	-6.5700	-6.2758	-5.9872	-5.7248	-5.4776	-5.2272	-5.0046
97.5%	-9.7919	-9.1830	-8.6728	-8.1941	-7.7282	-7.3015	-6.9061	-6.5389	-6.1914	-5.9141
99%	-12.5654	-11.6880	-10.8349	-10.0747	-9.4265	-8.8253	-8.2988	-7.7785	-7.3357	-6.9438
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-3.7843	-3.6532	-3.5253	-3.4093	-3.2942	-3.1778	-3.0753	-2.9724	-2.8786	-2.7895
95%	-4.7852	-4.5939	-4.4092	-4.2347	-4.0817	-3.9417	-3.7985	-3.6663	-3.5417	-3.4231
97.5%	-5.6331	-5.3737	-5.1420	-4.9270	-4.7312	-4.5531	-4.3762	-4.2104	-4.0651	-3.9318
99%	-6.5655	-6.2392	-5.9513	-5.6637	-5.3990	-5.1698	-4.9454	-4.7555	-4.5897	-4.4307
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-2.7042	-2.6228	-2.5477	-2.4783	-2.4157	-2.3556	-2.3011	-2.2502	-2.2024	-2.1576
95%	-3.3149	-3.2069	-3.1028	-3.0119	-2.9227	-2.8385	-2.7617	-2.6941	-2.6253	-2.5630
97.5%	-3.7998	-3.6765	-3.5615	-3.4566	-3.3461	-3.2460	-3.1526	-3.0645	-2.9857	-2.9072
99%	-4.2986	-4.1521	-4.0366	-3.9187	-3.8014	-3.6938	-3.6024	-3.5042	-3.4116	-3.3319
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-2.1131	-2.0684	-2.0269	-1.9853	-1.9428	-1.9026	-1.8637	-1.8242	-1.7852	-1.7480
95%	-2.5087	-2.4552	-2.4026	-2.3552	-2.3090	-2.2652	-2.2219	-2.1787	-2.1389	-2.0978
97.5%	-2.8347	-2.7633	-2.7012	-2.6416	-2.5920	-2.5425	-2.4949	-2.4544	-2.4146	-2.3745
99%	-3.2563	-3.1860	-3.1240	-3.0612	-3.0007	-2.9476	-2.9044	-2.8696	-2.8309	-2.7998
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-1.7112	-1.6743	-1.6385	-1.6030	-1.5680	-1.5335	-1.4993	-1.4661	-1.4362	-1.4032
95%	-2.0591	-2.0208	-1.9847	-1.9491	-1.9116	-1.8788	-1.8475	-1.8167	-1.7880	-1.7603
97.5%	-2.3349	-2.3031	-2.2785	-2.2494	-2.2178	-2.1900	-2.1636	-2.1379	-2.1173	-2.0947
99%	-2.7639	-2.7331	-2.7175	-2.6955	-2.6740	-2.6510	-2.6315	-2.6109	-2.6001	-2.5800

Table 7: Fixed-b critical values for coefficient test for Bohman kernel (One-step detrending). No deterministic components.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-10.7500	-10.2645	-9.7744	-9.3597	-8.9645	-8.5907	-8.2432	-7.9329	-7.6388	-7.3610
95%	-13.2722	-12.5226	-11.8497	-11.2372	-10.6508	-10.1482	-9.6629	-9.2264	-8.8508	-8.5314
97.5%	-15.7796	-14.7385	-13.8037	-12.9262	-12.2033	-11.5427	-10.9543	-10.4565	-10.0269	-9.6444
99%	-18.9977	-17.5210	-16.1680	-14.9837	-13.9650	-13.1296	-12.4746	-11.9472	-11.5215	-11.1738
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-7.0993	-6.8688	-6.6584	-6.4539	-6.2722	-6.1115	-5.9686	-5.8377	-5.7163	-5.6123
95%	-8.2368	-7.9781	-7.7278	-7.5316	-7.3626	-7.2006	-7.0655	-6.9361	-6.8107	-6.7027
97.5%	-9.3416	-9.0870	-8.8517	-8.6601	-8.4809	-8.3386	-8.1854	-8.0670	-7.9710	-7.8664
99%	-10.8763	-10.6173	-10.4244	-10.2277	-10.0736	-9.9238	-9.8035	-9.6921	-9.5633	-9.4403
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-5.5093	-5.4205	-5.3311	-5.2499	-5.1779	-5.1105	-5.0438	-4.9766	-4.9139	-4.8570
95%	-6.6137	-6.5304	-6.4477	-6.3813	-6.3088	-6.2442	-6.1793	-6.1225	-6.0718	-6.0224
97.5%	-7.7826	-7.7095	-7.6305	-7.5688	-7.5041	-7.4458	-7.3836	-7.3161	-7.2614	-7.2150
99%	-9.3595	-9.2927	-9.2173	-9.1439	-9.0921	-9.0549	-8.9945	-8.9372	-8.8856	-8.8565
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-4.8010	-4.7432	-4.6899	-4.6354	-4.5826	-4.5279	-4.4767	-4.4233	-4.3729	-4.3231
95%	-5.9762	-5.9280	-5.8819	-5.8359	-5.7929	-5.7479	-5.7060	-5.6542	-5.6031	-5.5583
97.5%	-7.1696	-7.1147	-7.0613	-7.0136	-6.9715	-6.9138	-6.8711	-6.8307	-6.7862	-6.7423
99%	-8.8006	-8.7646	-8.7100	-8.6672	-8.6345	-8.5794	-8.5442	-8.5064	-8.4663	-8.4148
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-4.2788	-4.2303	-4.1825	-4.1359	-4.0901	-4.0428	-3.9955	-3.9519	-3.9063	-3.8656
95%	-5.5112	-5.4622	-5.4163	-5.3744	-5.3206	-5.2719	-5.2226	-5.1761	-5.1254	-5.0802
97.5%	-6.6913	-6.6522	-6.5991	-6.5516	-6.5057	-6.4659	-6.4118	-6.3616	-6.3109	-6.2639
99%	-8.3531	-8.3038	-8.2644	-8.2136	-8.1664	-8.1137	-8.0654	-8.0075	-7.9499	-7.8929

Table 8: Fixed-b critical values for coefficient test for Bohman kernel (One-step detrending). Intercept.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-17.0479	-15.7428	-14.5980	-13.5730	-12.6398	-11.8179	-11.0843	-10.4498	-9.9029	-9.4136
95%	-19.9776	-18.2321	-16.6488	-15.3269	-14.1756	-13.2054	-12.3669	-11.6585	-11.0590	-10.5562
97.5%	-22.7365	-20.4438	-18.5050	-16.8673	-15.5405	-14.4391	-13.5456	-12.8205	-12.2064	-11.7397
99%	-26.0929	-23.0710	-20.7054	-18.7562	-17.1672	-15.9241	-15.0357	-14.3508	-13.8014	-13.3186
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-8.9787	-8.6019	-8.2690	-7.9704	-7.7149	-7.4767	-7.2532	-7.0502	-6.8600	-6.6865
95%	-10.1279	-9.7694	-9.4446	-9.1572	-8.9003	-8.6801	-8.4747	-8.2825	-8.1163	-7.9457
97.5%	-11.3206	-10.9645	-10.6636	-10.4084	-10.1959	-9.9677	-9.7767	-9.6101	-9.4445	-9.2763
99%	-12.9432	-12.6151	-12.3004	-12.0506	-11.8146	-11.6048	-11.4176	-11.2445	-11.1117	-10.9551
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-6.5165	-6.3499	-6.1963	-6.0449	-5.8887	-5.7344	-5.5942	-5.4459	-5.3048	-5.1723
95%	-7.7863	-7.6311	-7.4927	-7.3539	-7.2121	-7.0639	-6.9263	-6.7887	-6.6536	-6.5165
97.5%	-9.1205	-8.9763	-8.8313	-8.6944	-8.5461	-8.4064	-8.2627	-8.1194	-7.9722	-7.8378
99%	-10.7948	-10.6460	-10.5076	-10.3875	-10.2536	-10.0989	-9.9653	-9.8164	-9.6729	-9.5352
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-5.0417	-4.9163	-4.7939	-4.6704	-4.5547	-4.4413	-4.3357	-4.2299	-4.1322	-4.0431
95%	-6.3774	-6.2409	-6.1168	-5.9913	-5.8614	-5.7416	-5.6229	-5.5076	-5.3945	-5.2872
97.5%	-7.6924	-7.5526	-7.4108	-7.2758	-7.1362	-7.0024	-6.8672	-6.7372	-6.6208	-6.4895
99%	-9.3956	-9.2477	-9.0879	-8.9269	-8.7828	-8.6259	-8.4692	-8.3240	-8.1810	-8.0302
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-3.9521	-3.8663	-3.7874	-3.7082	-3.6307	-3.5581	-3.4837	-3.4111	-3.3529	-3.2963
95%	-5.1769	-5.0832	-4.9783	-4.8797	-4.7942	-4.7086	-4.6274	-4.5512	-4.4818	-4.4124
97.5%	-6.3703	-6.2686	-6.1568	-6.0452	-5.9471	-5.8500	-5.7551	-5.6708	-5.5804	-5.5051
99%	-7.8809	-7.7602	-7.6142	-7.4950	-7.3760	-7.2521	-7.1299	-7.0182	-6.9296	-6.8424

Table 9: Fixed-b critical values for coefficient test for Bohman kernel (One-step detrending). Intercept and linear trend.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-1.5881	-1.5566	-1.5269	-1.4973	-1.4676	-1.4398	-1.4131	-1.3863	-1.3602	-1.3366
95%	-1.8946	-1.8478	-1.7965	-1.7553	-1.7115	-1.6751	-1.6386	-1.6001	-1.5647	-1.5310
97.5%	-2.1640	-2.0940	-2.0325	-1.9774	-1.9207	-1.8676	-1.8164	-1.7630	-1.7184	-1.6790
99%	-2.4624	-2.3749	-2.2864	-2.2098	-2.1348	-2.0650	-2.0037	-1.9389	-1.8814	-1.8259
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-1.3129	-1.2892	-1.2673	-1.2461	-1.2243	-1.2028	-1.1821	-1.1625	-1.1438	-1.1253
95%	-1.4981	-1.4651	-1.4349	-1.4070	-1.3790	-1.3528	-1.3276	-1.3036	-1.2801	-1.2574
97.5%	-1.6372	-1.5990	-1.5620	-1.5276	-1.4946	-1.4618	-1.4311	-1.4040	-1.3780	-1.3525
99%	-1.7767	-1.7271	-1.6841	-1.6409	-1.6017	-1.5649	-1.5318	-1.5013	-1.4724	-1.4450
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-1.1068	-1.0890	-1.0718	-1.0559	-1.0406	-1.0266	-1.0142	-1.0016	-0.9899	-0.9790
95%	-1.2342	-1.2141	-1.1936	-1.1743	-1.1560	-1.1384	-1.1211	-1.1045	-1.0904	-1.0769
97.5%	-1.3283	-1.3061	-1.2850	-1.2635	-1.2437	-1.2242	-1.2055	-1.1862	-1.1687	-1.1519
99%	-1.4169	-1.3911	-1.3670	-1.3452	-1.3245	-1.3037	-1.2832	-1.2613	-1.2419	-1.2231
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-0.9689	-0.9589	-0.9488	-0.9394	-0.9305	-0.9214	-0.9118	-0.9020	-0.8926	-0.8828
95%	-1.0632	-1.0504	-1.0379	-1.0260	-1.0148	-1.0047	-0.9942	-0.9845	-0.9741	-0.9643
97.5%	-1.1344	-1.1191	-1.1030	-1.0881	-1.0740	-1.0608	-1.0479	-1.0357	-1.0239	-1.0129
99%	-1.2037	-1.1839	-1.1659	-1.1497	-1.1327	-1.1179	-1.1041	-1.0905	-1.0760	-1.0649
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-0.8730	-0.8632	-0.8535	-0.8444	-0.8355	-0.8256	-0.8168	-0.8072	-0.7979	-0.7889
95%	-0.9546	-0.9454	-0.9357	-0.9266	-0.9172	-0.9084	-0.8992	-0.8902	-0.8816	-0.8732
97.5%	-1.0028	-0.9928	-0.9836	-0.9743	-0.9654	-0.9567	-0.9481	-0.9411	-0.9335	-0.9258
99%	-1.0541	-1.0426	-1.0328	-1.0228	-1.0146	-1.0065	-0.9993	-0.9929	-0.9871	-0.9814

Table 10: Fixed-b critical values for t-test for Bohman kernel (One-step detrending). No deterministic components.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-2.5244	-2.4849	-2.4430	-2.4056	-2.3680	-2.3343	-2.3026	-2.2736	-2.2513	-2.2330
95%	-2.8131	-2.7573	-2.7102	-2.6644	-2.6232	-2.5914	-2.5679	-2.5517	-2.5437	-2.5376
97.5%	-3.0733	-3.0056	-2.9508	-2.9053	-2.8741	-2.8565	-2.8440	-2.8388	-2.8358	-2.8431
99%	-3.3565	-3.2847	-3.2275	-3.1924	-3.1801	-3.1816	-3.1825	-3.1985	-3.2101	-3.2289
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-2.2177	-2.2087	-2.2000	-2.1930	-2.1896	-2.1879	-2.1866	-2.1887	-2.1910	-2.1939
95%	-2.5364	-2.5377	-2.5394	-2.5474	-2.5532	-2.5607	-2.5737	-2.5859	-2.5991	-2.6135
97.5%	-2.8505	-2.8634	-2.8795	-2.8983	-2.9194	-2.9403	-2.9638	-2.9882	-3.0176	-3.0512
99%	-3.2539	-3.2842	-3.3176	-3.3619	-3.4040	-3.4575	-3.5084	-3.5655	-3.6209	-3.6797
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-2.1970	-2.2033	-2.2102	-2.2175	-2.2255	-2.2345	-2.2440	-2.2562	-2.2676	-2.2792
95%	-2.6289	-2.6495	-2.6693	-2.6884	-2.7103	-2.7348	-2.7604	-2.7868	-2.8123	-2.8439
97.5%	-3.0850	-3.1210	-3.1560	-3.1932	-3.2371	-3.2832	-3.3253	-3.3802	-3.4341	-3.4942
99%	-3.7470	-3.8309	-3.9154	-3.9869	-4.0757	-4.1700	-4.2652	-4.3548	-4.4572	-4.5623
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-2.2919	-2.3044	-2.3188	-2.3337	-2.3469	-2.3609	-2.3757	-2.3925	-2.4081	-2.4282
95%	-2.8739	-2.9074	-2.9350	-2.9689	-3.0005	-3.0343	-3.0689	-3.1064	-3.1408	-3.1767
97.5%	-3.5453	-3.5956	-3.6524	-3.7170	-3.7793	-3.8476	-3.9291	-3.9981	-4.0690	-4.1431
99%	-4.6643	-4.7679	-4.8723	-4.9776	-5.1013	-5.2214	-5.3525	-5.4952	-5.6054	-5.7268
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-2.4438	-2.4632	-2.4844	-2.5037	-2.5248	-2.5443	-2.5652	-2.5872	-2.6096	-2.6311
95%	-3.2185	-3.2581	-3.3054	-3.3514	-3.4001	-3.4476	-3.4962	-3.5459	-3.5900	-3.6372
97.5%	-4.2093	-4.2888	-4.3760	-4.4548	-4.5370	-4.6172	-4.7016	-4.7902	-4.8671	-4.9492
99%	-5.8460	-5.9719	-6.1088	-6.2473	-6.3928	-6.5515	-6.6877	-6.8237	-6.9561	-7.1153

Table 11: Fixed-b critical values for t-test for Bohman kernel (One-step detrending). Intercept.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-3.0494	-2.9453	-2.8550	-2.7667	-2.6884	-2.6177	-2.5562	-2.5054	-2.4624	-2.4273
95%	-3.3107	-3.1883	-3.0758	-2.9796	-2.9018	-2.8384	-2.7890	-2.7517	-2.7227	-2.7005
97.5%	-3.5355	-3.3947	-3.2700	-3.1783	-3.1046	-3.0588	-3.0220	-2.9966	-2.9784	-2.9668
99%	-3.8079	-3.6466	-3.5258	-3.4391	-3.3829	-3.3496	-3.3286	-3.3128	-3.3137	-3.3216
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-2.3984	-2.3727	-2.3516	-2.3320	-2.3163	-2.3029	-2.2921	-2.2839	-2.2783	-2.2725
95%	-2.6831	-2.6704	-2.6589	-2.6516	-2.6493	-2.6477	-2.6481	-2.6511	-2.6562	-2.6606
97.5%	-2.9581	-2.9541	-2.9562	-2.9624	-2.9693	-2.9803	-2.9955	-3.0122	-3.0350	-3.0571
99%	-3.3325	-3.3467	-3.3603	-3.3796	-3.4013	-3.4328	-3.4669	-3.5066	-3.5551	-3.5899
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-2.2706	-2.2678	-2.2680	-2.2675	-2.2689	-2.2701	-2.2745	-2.2808	-2.2876	-2.2975
95%	-2.6716	-2.6827	-2.6953	-2.7118	-2.7280	-2.7424	-2.7639	-2.7864	-2.8135	-2.8399
97.5%	-3.0823	-3.1086	-3.1372	-3.1701	-3.2088	-3.2454	-3.2897	-3.3335	-3.3826	-3.4395
99%	-3.6460	-3.7037	-3.7549	-3.8237	-3.9010	-3.9795	-4.0783	-4.1757	-4.2755	-4.3777
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-2.3089	-2.3198	-2.3316	-2.3476	-2.3634	-2.3795	-2.4013	-2.4219	-2.4422	-2.4668
95%	-2.8683	-2.8981	-2.9330	-2.9690	-3.0066	-3.0488	-3.0885	-3.1393	-3.1856	-3.2356
97.5%	-3.4901	-3.5561	-3.6198	-3.6851	-3.7633	-3.8340	-3.8963	-3.9717	-4.0502	-4.1386
99%	-4.4856	-4.5905	-4.7122	-4.8392	-4.9657	-5.1163	-5.2368	-5.3858	-5.5223	-5.6370
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-2.4900	-2.5149	-2.5433	-2.5750	-2.6081	-2.6406	-2.6762	-2.7132	-2.7509	-2.7922
95%	-3.2812	-3.3329	-3.3836	-3.4409	-3.4978	-3.5618	-3.6242	-3.6931	-3.7644	-3.8399
97.5%	-4.2206	-4.3070	-4.4005	-4.4951	-4.5913	-4.6852	-4.7862	-4.8874	-4.9894	-5.0864
99%	-5.7832	-5.9241	-6.0542	-6.1876	-6.3449	-6.4768	-6.6181	-6.7586	-6.9165	-7.0862

Table 12: Fixed-b critical values for t-test for Bohman kernel (One-step detrending). Intercept and linear trend.

Daniell Kernel

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-5.4483	-5.1694	-4.9278	-4.6990	-4.4713	-4.2319	-4.0320	-3.8482	-3.6662	-3.4958
95%	-7.5807	-7.1369	-6.7233	-6.3356	-5.9635	-5.6342	-5.3345	-5.0539	-4.7756	-4.5376
97.5%	-9.7198	-9.0417	-8.5007	-7.9063	-7.3511	-6.9335	-6.5478	-6.1268	-5.8142	-5.4873
99%	-12.4836	-11.5361	-10.5922	-9.8572	-9.1089	-8.5208	-7.9407	-7.4419	-7.0180	-6.6122
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-3.3329	-3.1775	-3.0341	-2.9078	-2.7921	-2.6934	-2.6008	-2.5128	-2.4331	-2.3568
95%	-4.3193	-4.1377	-3.9498	-3.7803	-3.6143	-3.4461	-3.2860	-3.1431	-3.0191	-2.8945
97.5%	-5.2128	-4.9560	-4.7358	-4.5241	-4.3071	-4.0901	-3.8915	-3.6994	-3.5123	-3.3395
99%	-6.2556	-5.9048	-5.5836	-5.2766	-5.0205	-4.7796	-4.5459	-4.3316	-4.1177	-3.9195
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-2.2859	-2.2125	-2.1424	-2.0663	-1.9968	-1.9177	-1.8410	-1.7693	-1.7005	-1.6357
95%	-2.7934	-2.6936	-2.5961	-2.5094	-2.4280	-2.3519	-2.2726	-2.2047	-2.1410	-2.0753
97.5%	-3.1951	-3.0538	-2.9434	-2.8441	-2.7644	-2.6883	-2.6224	-2.5643	-2.5121	-2.4634
99%	-3.7272	-3.5666	-3.4205	-3.3102	-3.2184	-3.1656	-3.0962	-3.0457	-2.9941	-2.9571
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-1.5727	-1.5138	-1.4573	-1.4042	-1.3544	-1.3078	-1.2625	-1.2236	-1.1866	-1.1481
95%	-2.0185	-1.9664	-1.9144	-1.8664	-1.8168	-1.7679	-1.7192	-1.6720	-1.6273	-1.5855
97.5%	-2.4098	-2.3563	-2.3096	-2.2601	-2.2147	-2.1686	-2.1240	-2.0770	-2.0348	-1.9920
99%	-2.9071	-2.8727	-2.8335	-2.7955	-2.7589	-2.7248	-2.6838	-2.6435	-2.6015	-2.5675
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-1.1109	-1.0766	-1.0431	-1.0133	-0.9829	-0.9539	-0.9260	-0.8993	-0.8738	-0.8489
95%	-1.5444	-1.5060	-1.4661	-1.4303	-1.3942	-1.3598	-1.3273	-1.2946	-1.2633	-1.2320
97.5%	-1.9512	-1.9122	-1.8734	-1.8379	-1.8000	-1.7625	-1.7270	-1.6938	-1.6602	-1.6274
99%	-2.5366	-2.5004	-2.4652	-2.4350	-2.4015	-2.3726	-2.3409	-2.3129	-2.2885	-2.2599

Table 13: Fixed-b critical values for coefficient test for Daniell kernel (One-step detrending). No deterministic components.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-10.6580	-10.0630	-9.5282	-9.0062	-8.5269	-8.1457	-7.7768	-7.4317	-7.1191	-6.8509
95%	-13.1601	-12.3729	-11.5664	-10.8343	-10.2110	-9.6739	-9.2685	-8.8470	-8.4808	-8.1512
97.5%	-15.7046	-14.5047	-13.4300	-12.5868	-11.8042	-11.1796	-10.6159	-10.1483	-9.7452	-9.4096
99%	-18.9448	-17.2787	-15.8302	-14.7069	-13.8145	-12.9525	-12.3305	-11.8076	-11.3313	-10.9701
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-6.6033	-6.3719	-6.1361	-5.9195	-5.7522	-5.6093	-5.5027	-5.4196	-5.3503	-5.2701
95%	-7.8604	-7.5754	-7.2957	-7.0573	-6.8687	-6.7470	-6.6502	-6.5911	-6.5715	-6.5409
97.5%	-9.0798	-8.7518	-8.4628	-8.2387	-8.0841	-7.9768	-7.9217	-7.8647	-7.8224	-7.7838
99%	-10.7482	-10.4599	-10.1753	-9.9211	-9.7080	-9.5896	-9.5591	-9.4927	-9.4849	-9.4765
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-5.1894	-5.1139	-5.0217	-4.9250	-4.8205	-4.7246	-4.6235	-4.5272	-4.4337	-4.3362
95%	-6.4860	-6.4377	-6.3720	-6.3006	-6.2124	-6.1469	-6.0482	-5.9607	-5.8684	-5.7584
97.5%	-7.7356	-7.6954	-7.6485	-7.6068	-7.5494	-7.4763	-7.3953	-7.3097	-7.2197	-7.1262
99%	-9.4849	-9.4606	-9.4388	-9.4205	-9.3810	-9.3305	-9.2675	-9.1768	-9.0937	-8.9865
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-4.2456	-4.1505	-4.0694	-3.9892	-3.9088	-3.8294	-3.7595	-3.6883	-3.6144	-3.5508
95%	-5.6541	-5.5554	-5.4574	-5.3602	-5.2568	-5.1614	-5.0633	-4.9724	-4.8881	-4.8073
97.5%	-7.0192	-6.9057	-6.7811	-6.6662	-6.5484	-6.4437	-6.3370	-6.2345	-6.1223	-6.0148
99%	-8.8641	-8.7282	-8.6076	-8.4800	-8.3716	-8.2368	-8.0901	-7.9739	-7.8484	-7.7207
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-3.4907	-3.4272	-3.3680	-3.3098	-3.2603	-3.2129	-3.1645	-3.1225	-3.0785	-3.0389
95%	-4.7258	-4.6526	-4.5786	-4.5137	-4.4450	-4.3768	-4.3154	-4.2490	-4.1889	-4.1317
97.5%	-5.9157	-5.8209	-5.7203	-5.6294	-5.5514	-5.4799	-5.4035	-5.3326	-5.2648	-5.1924
99%	-7.5850	-7.4637	-7.3486	-7.2313	-7.1228	-7.0115	-6.8981	-6.8078	-6.7092	-6.6149

Table 14: Fixed-b critical values for coefficient test for Daniell kernel (One-step detrending). Intercept.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-16.7893	-15.3125	-14.0223	-12.8512	-11.8888	-11.0642	-10.3758	-9.7246	-9.2103	-8.7240
95%	-19.7695	-17.7701	-16.0937	-14.7185	-13.5215	-12.6048	-11.8383	-11.0998	-10.5331	-9.9941
97.5%	-22.4885	-19.9816	-17.9991	-16.3576	-15.0426	-14.0445	-13.1817	-12.4276	-11.8471	-11.2673
99%	-25.7781	-22.8205	-20.3904	-18.4218	-17.0285	-15.8061	-14.8939	-14.0938	-13.6308	-13.0875
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-8.2722	-7.8956	-7.6222	-7.4042	-7.1807	-6.9254	-6.6283	-6.3057	-5.9678	-5.6440
95%	-9.4851	-9.0974	-8.8839	-8.7684	-8.6377	-8.4621	-8.2418	-7.9584	-7.6529	-7.3010
97.5%	-10.7031	-10.3488	-10.2074	-10.1498	-10.0960	-9.9688	-9.7818	-9.5308	-9.2496	-8.9092
99%	-12.4736	-12.0865	-11.9666	-11.9751	-12.0174	-11.9539	-11.8192	-11.5833	-11.2914	-10.9195
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-5.3383	-5.0487	-4.7775	-4.5163	-4.2841	-4.0689	-3.8781	-3.7006	-3.5483	-3.4026
95%	-6.9640	-6.6156	-6.2820	-5.9738	-5.6742	-5.4109	-5.1701	-4.9469	-4.7551	-4.5807
97.5%	-8.5198	-8.1380	-7.7612	-7.4019	-7.0436	-6.7381	-6.4509	-6.2038	-5.9657	-5.7468
99%	-10.4800	-10.0525	-9.6108	-9.1925	-8.7934	-8.4157	-8.0754	-7.7555	-7.4283	-7.1702
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-3.2765	-3.1681	-3.0753	-2.9900	-2.9185	-2.8478	-2.7912	-2.7332	-2.6837	-2.6380
95%	-4.4300	-4.2967	-4.1783	-4.0684	-3.9750	-3.8882	-3.8150	-3.7475	-3.6914	-3.6400
97.5%	-5.5666	-5.4010	-5.2637	-5.1263	-5.0016	-4.8949	-4.7973	-4.7134	-4.6368	-4.5780
99%	-6.9505	-6.7690	-6.6065	-6.4469	-6.2960	-6.1744	-6.0674	-5.9644	-5.8825	-5.8137
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-2.5995	-2.5618	-2.5294	-2.5025	-2.4793	-2.4554	-2.4319	-2.4120	-2.3957	-2.3792
95%	-3.5928	-3.5507	-3.5094	-3.4744	-3.4482	-3.4216	-3.4002	-3.3793	-3.3521	-3.3307
97.5%	-4.5222	-4.4719	-4.4348	-4.3974	-4.3563	-4.3213	-4.2950	-4.2685	-4.2472	-4.2304
99%	-5.7428	-5.6794	-5.6330	-5.5829	-5.5444	-5.4973	-5.4648	-5.4332	-5.3938	-5.3653

Table 15: Fixed-b critical values for coefficient test for Daniell kernel (One-step detrending). Intercept and linear trend.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-1.5796	-1.5423	-1.5002	-1.4656	-1.4260	-1.3907	-1.3565	-1.3252	-1.2952	-1.2615
95%	-1.8862	-1.8293	-1.7723	-1.7271	-1.6731	-1.6230	-1.5803	-1.5356	-1.4920	-1.4507
97.5%	-2.1525	-2.0741	-2.0096	-1.9414	-1.8737	-1.8193	-1.7627	-1.7078	-1.6535	-1.6064
99%	-2.4525	-2.3657	-2.2671	-2.1800	-2.0981	-2.0236	-1.9514	-1.8848	-1.8248	-1.7745
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-1.2310	-1.2006	-1.1735	-1.1459	-1.1219	-1.1009	-1.0799	-1.0624	-1.0454	-1.0297
95%	-1.4138	-1.3818	-1.3515	-1.3207	-1.2915	-1.2621	-1.2313	-1.2027	-1.1748	-1.1487
97.5%	-1.5622	-1.5248	-1.4877	-1.4521	-1.4183	-1.3824	-1.3478	-1.3110	-1.2747	-1.2387
99%	-1.7257	-1.6743	-1.6234	-1.5772	-1.5332	-1.4942	-1.4539	-1.4139	-1.3727	-1.3306
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-1.0132	-0.9959	-0.9800	-0.9627	-0.9447	-0.9267	-0.9091	-0.8906	-0.8734	-0.8554
95%	-1.1256	-1.1042	-1.0839	-1.0643	-1.0434	-1.0256	-1.0064	-0.9893	-0.9721	-0.9552
97.5%	-1.2059	-1.1756	-1.1486	-1.1250	-1.1042	-1.0838	-1.0660	-1.0491	-1.0331	-1.0193
99%	-1.2921	-1.2545	-1.2180	-1.1880	-1.1623	-1.1390	-1.1206	-1.1055	-1.0932	-1.0816
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-0.8380	-0.8218	-0.8058	-0.7906	-0.7749	-0.7602	-0.7461	-0.7324	-0.7190	-0.7061
95%	-0.9397	-0.9243	-0.9086	-0.8938	-0.8799	-0.8667	-0.8533	-0.8405	-0.8283	-0.8157
97.5%	-1.0058	-0.9930	-0.9795	-0.9670	-0.9540	-0.9420	-0.9294	-0.9168	-0.9045	-0.8918
99%	-1.0701	-1.0578	-1.0460	-1.0354	-1.0242	-1.0134	-1.0028	-0.9919	-0.9816	-0.9704
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-0.6941	-0.6821	-0.6709	-0.6598	-0.6490	-0.6388	-0.6286	-0.6188	-0.6094	-0.5999
95%	-0.8033	-0.7921	-0.7804	-0.7687	-0.7571	-0.7461	-0.7354	-0.7249	-0.7148	-0.7051
97.5%	-0.8796	-0.8673	-0.8556	-0.8440	-0.8321	-0.8210	-0.8107	-0.7999	-0.7891	-0.7795
99%	-0.9599	-0.9502	-0.9397	-0.9296	-0.9197	-0.9107	-0.9010	-0.8923	-0.8835	-0.8743

Table 16: Fixed-b critical values for t-test for Daniell kernel (One-step detrending). No deterministic components.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-2.5209	-2.4743	-2.4287	-2.3842	-2.3440	-2.3126	-2.2895	-2.2649	-2.2488	-2.2387
95%	-2.8066	-2.7512	-2.6960	-2.6540	-2.6237	-2.5960	-2.5834	-2.5806	-2.5808	-2.5937
97.5%	-3.0662	-3.0001	-2.9426	-2.9035	-2.8873	-2.8774	-2.8802	-2.8967	-2.9262	-2.9677
99%	-3.3537	-3.2746	-3.2343	-3.2197	-3.2244	-3.2480	-3.2795	-3.3357	-3.4122	-3.5040
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-2.2333	-2.2285	-2.2286	-2.2321	-2.2456	-2.2584	-2.2776	-2.2995	-2.3234	-2.3467
95%	-2.6077	-2.6274	-2.6483	-2.6833	-2.7167	-2.7608	-2.8105	-2.8666	-2.9205	-2.9772
97.5%	-3.0151	-3.0599	-3.1160	-3.1750	-3.2414	-3.3371	-3.4447	-3.5456	-3.6517	-3.7833
99%	-3.6114	-3.7271	-3.8832	-4.0157	-4.1681	-4.3595	-4.5572	-4.8242	-5.0598	-5.3226
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-2.3724	-2.3980	-2.4291	-2.4651	-2.4945	-2.5285	-2.5614	-2.5969	-2.6349	-2.6715
95%	-3.0317	-3.0915	-3.1713	-3.2479	-3.3292	-3.4122	-3.4987	-3.5943	-3.6876	-3.7873
97.5%	-3.9246	-4.0710	-4.2223	-4.3787	-4.5232	-4.6874	-4.8378	-5.0042	-5.1686	-5.3365
99%	-5.6284	-5.9119	-6.2186	-6.5183	-6.8266	-7.0966	-7.3733	-7.6705	-7.9776	-8.2852
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-2.7126	-2.7568	-2.8039	-2.8507	-2.8970	-2.9430	-3.0000	-3.0500	-3.1062	-3.1681
95%	-3.8812	-3.9843	-4.0954	-4.1975	-4.3103	-4.4261	-4.5464	-4.6657	-4.7878	-4.9043
97.5%	-5.4989	-5.6870	-5.8858	-6.0755	-6.2550	-6.4531	-6.6392	-6.8304	-7.0367	-7.2346
99%	-8.5845	-8.9068	-9.2180	-9.4983	-9.8329	-10.1580	-10.5418	-10.8821	-11.2109	-11.5377
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-3.2264	-3.2881	-3.3530	-3.4170	-3.4871	-3.5590	-3.6263	-3.6981	-3.7718	-3.8456
95%	-5.0150	-5.1463	-5.2676	-5.3937	-5.5243	-5.6503	-5.7867	-5.9073	-6.0540	-6.1873
97.5%	-7.4429	-7.6340	-7.8414	-8.0404	-8.2597	-8.4834	-8.6854	-8.9033	-9.1193	-9.3216
99%	-11.8111	-12.0885	-12.5223	-12.8341	-13.1929	-13.5156	-13.8922	-14.2521	-14.5772	-14.8766

Table 17: Fixed-b critical values for t-test for Daniell kernel (One-step detrending). Intercept.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-3.0336	-2.9161	-2.8094	-2.7148	-2.6357	-2.5675	-2.5100	-2.4575	-2.4179	-2.3845
95%	-3.2960	-3.1545	-3.0377	-2.9400	-2.8629	-2.8100	-2.7649	-2.7318	-2.7193	-2.7083
97.5%	-3.5237	-3.3637	-3.2438	-3.1492	-3.0800	-3.0407	-3.0211	-3.0005	-3.0123	-3.0256
99%	-3.7817	-3.6190	-3.5064	-3.4245	-3.3766	-3.3561	-3.3707	-3.3940	-3.4256	-3.4892
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-2.3573	-2.3422	-2.3403	-2.3484	-2.3572	-2.3678	-2.3784	-2.3909	-2.4064	-2.4266
95%	-2.6968	-2.7026	-2.7251	-2.7596	-2.7938	-2.8352	-2.8737	-2.9110	-2.9615	-3.0240
97.5%	-3.0455	-3.0793	-3.1281	-3.1903	-3.2760	-3.3510	-3.4511	-3.5491	-3.6649	-3.7925
99%	-3.5436	-3.6153	-3.7293	-3.8958	-4.0792	-4.2838	-4.4911	-4.7487	-5.0179	-5.3025
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-2.4491	-2.4795	-2.5124	-2.5526	-2.6046	-2.6631	-2.7334	-2.8128	-2.8996	-2.9934
95%	-3.0898	-3.1621	-3.2457	-3.3524	-3.4612	-3.6024	-3.7444	-3.9003	-4.0637	-4.2447
97.5%	-3.9351	-4.0918	-4.2521	-4.4289	-4.6268	-4.8273	-5.0693	-5.3047	-5.5658	-5.8266
99%	-5.5892	-5.8586	-6.1436	-6.4349	-6.7602	-7.0997	-7.4670	-7.8610	-8.2615	-8.7004
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-3.0989	-3.2120	-3.3286	-3.4599	-3.5949	-3.7383	-3.8884	-4.0536	-4.2183	-4.3923
95%	-4.4284	-4.6141	-4.8168	-5.0308	-5.2500	-5.4761	-5.7106	-5.9667	-6.2276	-6.5030
97.5%	-6.0916	-6.3714	-6.6811	-7.0151	-7.3268	-7.6652	-8.0171	-8.3855	-8.7772	-9.1555
99%	-9.1832	-9.5832	-10.0940	-10.5547	-11.0284	-11.5831	-12.1035	-12.5872	-13.1757	-13.7808
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-4.5724	-4.7601	-4.9493	-5.1445	-5.3449	-5.5522	-5.7671	-5.9871	-6.2142	-6.4489
95%	-6.7776	-7.0626	-7.3735	-7.6878	-7.9971	-8.3272	-8.6582	-9.0056	-9.3478	-9.7038
97.5%	-9.5551	-9.9868	-10.4072	-10.8255	-11.3023	-11.7538	-12.2019	-12.7095	-13.2263	-13.7223
99%	-14.3764	-14.9803	-15.5980	-16.2409	-16.9002	-17.5950	-18.2947	-19.0322	-19.7759	-20.5791

Table 18: Fixed-b critical values for t-test for Daniell kernel (One-step detrending). Intercept and linear trend.

Parzen Kernel

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-5.5250	-5.3060	-5.1268	-4.9418	-4.7711	-4.6145	-4.4582	-4.3160	-4.1653	-4.0301
95%	-7.6782	-7.3164	-6.9832	-6.6577	-6.3821	-6.1086	-5.8591	-5.6121	-5.3957	-5.1768
97.5%	-9.8259	-9.2626	-8.7733	-8.3305	-7.9071	-7.4896	-7.1114	-6.7488	-6.4160	-6.1215
99%	-12.6467	-11.8238	-11.0375	-10.2975	-9.6393	-9.0942	-8.5703	-8.0833	-7.6284	-7.2393
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-3.9028	-3.7736	-3.6529	-3.5349	-3.4266	-3.3193	-3.2113	-3.1112	-3.0211	-2.9280
95%	-4.9685	-4.7717	-4.5882	-4.4198	-4.2602	-4.1124	-3.9807	-3.8479	-3.7228	-3.6022
97.5%	-5.8608	-5.6026	-5.3638	-5.1512	-4.9465	-4.7645	-4.5926	-4.4322	-4.2792	-4.1349
99%	-6.8632	-6.5286	-6.2189	-5.9592	-5.6877	-5.4469	-5.2160	-5.0139	-4.8278	-4.6641
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-2.8430	-2.7626	-2.6849	-2.6125	-2.5429	-2.4800	-2.4213	-2.3646	-2.3123	-2.2651
95%	-3.4926	-3.3841	-3.2867	-3.1867	-3.0935	-3.0066	-2.9259	-2.8485	-2.7757	-2.7110
97.5%	-4.0054	-3.8819	-3.7639	-3.6497	-3.5442	-3.4453	-3.3442	-3.2530	-3.1687	-3.0884
99%	-4.5170	-4.3745	-4.2516	-4.1201	-4.0112	-3.9012	-3.8013	-3.6954	-3.6023	-3.5246
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-2.2201	-2.1771	-2.1357	-2.0955	-2.0560	-2.0178	-1.9790	-1.9412	-1.9036	-1.8661
95%	-2.6471	-2.5875	-2.5342	-2.4853	-2.4361	-2.3892	-2.3460	-2.3040	-2.2633	-2.2228
97.5%	-3.0080	-2.9366	-2.8697	-2.8013	-2.7402	-2.6821	-2.6301	-2.5838	-2.5388	-2.4960
99%	-3.4333	-3.3589	-3.2897	-3.2206	-3.1582	-3.1032	-3.0458	-2.9915	-2.9398	-2.9035
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-1.8300	-1.7951	-1.7613	-1.7276	-1.6933	-1.6603	-1.6274	-1.5968	-1.5645	-1.5329
95%	-2.1831	-2.1473	-2.1110	-2.0715	-2.0391	-2.0049	-1.9723	-1.9395	-1.9065	-1.8755
97.5%	-2.4581	-2.4219	-2.3816	-2.3470	-2.3170	-2.2853	-2.2643	-2.2360	-2.2084	-2.1827
99%	-2.8695	-2.8343	-2.8014	-2.7712	-2.7385	-2.7176	-2.7045	-2.6883	-2.6628	-2.6406

Table 19: Fixed-b critical values for coefficient test for Parzen kernel (One-step detrending). No deterministic components.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-10.7964	-10.3348	-9.8835	-9.4830	-9.1101	-8.7571	-8.4241	-8.1178	-7.8280	-7.5685
95%	-13.3421	-12.6423	-11.9914	-11.4224	-10.8726	-10.3619	-9.9125	-9.4734	-9.0962	-8.7657
97.5%	-15.8728	-14.8920	-14.0033	-13.1712	-12.4513	-11.8176	-11.2292	-10.7499	-10.3179	-9.9322
99%	-19.0982	-17.7149	-16.4533	-15.3187	-14.3014	-13.4426	-12.7887	-12.2498	-11.7844	-11.4140
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-7.3132	-7.0781	-6.8638	-6.6668	-6.4791	-6.3064	-6.1562	-6.0122	-5.8902	-5.7757
95%	-8.4751	-8.2040	-7.9661	-7.7381	-7.5516	-7.3952	-7.2466	-7.1048	-6.9865	-6.8679
97.5%	-9.5830	-9.3142	-9.0742	-8.8558	-8.6729	-8.5123	-8.3704	-8.2399	-8.1134	-8.0173
99%	-11.1083	-10.8532	-10.6046	-10.4356	-10.2366	-10.1044	-9.9465	-9.8329	-9.7488	-9.6310
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-5.6724	-5.5743	-5.4860	-5.4019	-5.3219	-5.2485	-5.1796	-5.1175	-5.0540	-4.9909
95%	-6.7594	-6.6706	-6.5856	-6.5114	-6.4365	-6.3765	-6.3131	-6.2510	-6.1903	-6.1334
97.5%	-7.9233	-7.8368	-7.7552	-7.6915	-7.6235	-7.5686	-7.5119	-7.4533	-7.3944	-7.3413
99%	-9.5150	-9.4139	-9.3471	-9.2729	-9.2031	-9.1393	-9.0952	-9.0391	-8.9973	-8.9433
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-4.9335	-4.8784	-4.8273	-4.7751	-4.7198	-4.6728	-4.6229	-4.5732	-4.5216	-4.4744
95%	-6.0843	-6.0389	-5.9928	-5.9492	-5.9066	-5.8680	-5.8224	-5.7778	-5.7326	-5.6938
97.5%	-7.2774	-7.2280	-7.1858	-7.1442	-7.0874	-7.0421	-6.9987	-6.9584	-6.9035	-6.8614
99%	-8.8936	-8.8489	-8.8093	-8.7723	-8.7351	-8.6946	-8.6529	-8.6126	-8.5752	-8.5320
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-4.4265	-4.3796	-4.3342	-4.2922	-4.2510	-4.2023	-4.1602	-4.1179	-4.0770	-4.0357
95%	-5.6534	-5.6080	-5.5607	-5.5152	-5.4762	-5.4305	-5.3910	-5.3469	-5.2987	-5.2537
97.5%	-6.8222	-6.7779	-6.7339	-6.6957	-6.6471	-6.6149	-6.5762	-6.5381	-6.4925	-6.4478
99%	-8.5026	-8.4604	-8.4210	-8.3657	-8.3141	-8.2702	-8.2293	-8.1802	-8.1370	-8.0842

Table 20: Fixed-b critical values for coefficient test for Parzen kernel (One-step detrending). Intercept.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-17.1489	-15.9203	-14.8452	-13.8743	-12.9683	-12.1798	-11.4508	-10.8181	-10.2629	-9.7702
95%	-20.1036	-18.4746	-16.9869	-15.7063	-14.5926	-13.6070	-12.7789	-12.0615	-11.4378	-10.9159
97.5%	-22.8886	-20.7542	-18.9023	-17.3334	-16.0157	-14.9117	-13.9724	-13.2224	-12.5977	-12.0772
99%	-26.3514	-23.4719	-21.2179	-19.2901	-17.7291	-16.4158	-15.4616	-14.7247	-14.1395	-13.6678
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-9.3345	-8.9366	-8.5920	-8.2844	-7.9989	-7.7607	-7.5388	-7.3263	-7.1321	-6.9524
95%	-10.4674	-10.0875	-9.7550	-9.4600	-9.1860	-8.9482	-8.7365	-8.5392	-8.3654	-8.2004
97.5%	-11.6583	-11.2769	-10.9515	-10.6727	-10.4320	-10.2257	-10.0229	-9.8494	-9.6755	-9.5296
99%	-13.2420	-12.9004	-12.6005	-12.3096	-12.0692	-11.8454	-11.6568	-11.4506	-11.3144	-11.1623
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-6.7803	-6.6218	-6.4695	-6.3196	-6.1762	-6.0330	-5.8944	-5.7520	-5.6195	-5.4857
95%	-8.0368	-7.8895	-7.7411	-7.5995	-7.4697	-7.3390	-7.2095	-7.0779	-6.9447	-6.8166
97.5%	-9.3676	-9.2210	-9.0743	-8.9443	-8.8070	-8.6838	-8.5456	-8.4133	-8.2836	-8.1538
99%	-11.0370	-10.9022	-10.7366	-10.6151	-10.4819	-10.3637	-10.2344	-10.0986	-9.9738	-9.8325
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-5.3602	-5.2310	-5.1061	-4.9924	-4.8824	-4.7692	-4.6569	-4.5517	-4.4501	-4.3526
95%	-6.6909	-6.5603	-6.4412	-6.3175	-6.2001	-6.0840	-5.9649	-5.8529	-5.7444	-5.6314
97.5%	-8.0170	-7.8880	-7.7573	-7.6260	-7.5006	-7.3736	-7.2436	-7.1252	-6.9956	-6.8860
99%	-9.7147	-9.5769	-9.4511	-9.3185	-9.1818	-9.0363	-8.8991	-8.7564	-8.6117	-8.4799
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-4.2570	-4.1639	-4.0815	-3.9997	-3.9206	-3.8447	-3.7740	-3.7035	-3.6313	-3.5665
95%	-5.5270	-5.4301	-5.3310	-5.2339	-5.1403	-5.0493	-4.9590	-4.8681	-4.7910	-4.7150
97.5%	-6.7603	-6.6429	-6.5393	-6.4315	-6.3334	-6.2324	-6.1349	-6.0270	-5.9422	-5.8487
99%	-8.3476	-8.2141	-8.0782	-7.9433	-7.8132	-7.7064	-7.5836	-7.4739	-7.3592	-7.2576

Table 21: Fixed-b critical values for coefficient test for Parzen kernel (One-step detrending). Intercept and linear trend.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-1.5907	-1.5611	-1.5351	-1.5065	-1.4790	-1.4514	-1.4277	-1.4023	-1.3783	-1.3549
95%	-1.8982	-1.8552	-1.8078	-1.7671	-1.7276	-1.6920	-1.6563	-1.6234	-1.5889	-1.5563
97.5%	-2.1673	-2.1008	-2.0461	-1.9940	-1.9406	-1.8905	-1.8416	-1.7948	-1.7487	-1.7085
99%	-2.4739	-2.3909	-2.3063	-2.2320	-2.1610	-2.0952	-2.0338	-1.9770	-1.9176	-1.8653
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-1.3326	-1.3110	-1.2895	-1.2695	-1.2486	-1.2285	-1.2097	-1.1904	-1.1717	-1.1540
95%	-1.5259	-1.4959	-1.4651	-1.4373	-1.4106	-1.3846	-1.3607	-1.3360	-1.3132	-1.2920
97.5%	-1.6701	-1.6322	-1.5977	-1.5635	-1.5307	-1.5004	-1.4702	-1.4413	-1.4148	-1.3903
99%	-1.8184	-1.7700	-1.7249	-1.6853	-1.6461	-1.6078	-1.5731	-1.5426	-1.5131	-1.4851
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-1.1370	-1.1198	-1.1028	-1.0867	-1.0709	-1.0563	-1.0426	-1.0295	-1.0172	-1.0055
95%	-1.2707	-1.2494	-1.2292	-1.2109	-1.1919	-1.1737	-1.1569	-1.1405	-1.1243	-1.1095
97.5%	-1.3674	-1.3442	-1.3217	-1.3012	-1.2812	-1.2627	-1.2437	-1.2256	-1.2081	-1.1910
99%	-1.4588	-1.4337	-1.4090	-1.3852	-1.3629	-1.3420	-1.3239	-1.3045	-1.2856	-1.2666
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-0.9947	-0.9838	-0.9744	-0.9651	-0.9554	-0.9467	-0.9382	-0.9295	-0.9214	-0.9126
95%	-1.0951	-1.0819	-1.0690	-1.0569	-1.0454	-1.0345	-1.0234	-1.0134	-1.0038	-0.9945
97.5%	-1.1742	-1.1579	-1.1424	-1.1269	-1.1130	-1.0988	-1.0853	-1.0724	-1.0600	-1.0479
99%	-1.2472	-1.2301	-1.2122	-1.1947	-1.1774	-1.1603	-1.1457	-1.1306	-1.1160	-1.1041
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-0.9037	-0.8948	-0.8859	-0.8771	-0.8685	-0.8596	-0.8511	-0.8425	-0.8341	-0.8255
95%	-0.9851	-0.9760	-0.9670	-0.9583	-0.9495	-0.9409	-0.9322	-0.9243	-0.9155	-0.9077
97.5%	-1.0366	-1.0266	-1.0159	-1.0063	-0.9974	-0.9884	-0.9801	-0.9715	-0.9633	-0.9555
99%	-1.0913	-1.0792	-1.0674	-1.0576	-1.0477	-1.0371	-1.0284	-1.0202	-1.0119	-1.0046

Table 22: Fixed-b critical values for t-test for Parzen kernel (One-step detrending). No deterministic components.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-2.5280	-2.4897	-2.4511	-2.4177	-2.3803	-2.3483	-2.3191	-2.2908	-2.2655	-2.2461
95%	-2.8178	-2.7655	-2.7197	-2.6776	-2.6360	-2.6037	-2.5788	-2.5598	-2.5475	-2.5423
97.5%	-3.0775	-3.0149	-2.9627	-2.9179	-2.8851	-2.8637	-2.8503	-2.8402	-2.8375	-2.8361
99%	-3.3616	-3.2952	-3.2382	-3.2012	-3.1822	-3.1785	-3.1826	-3.1868	-3.2016	-3.2116
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-2.2300	-2.2164	-2.2081	-2.1999	-2.1932	-2.1901	-2.1883	-2.1876	-2.1868	-2.1889
95%	-2.5370	-2.5360	-2.5359	-2.5386	-2.5451	-2.5504	-2.5577	-2.5662	-2.5794	-2.5912
97.5%	-2.8428	-2.8512	-2.8621	-2.8777	-2.8950	-2.9145	-2.9316	-2.9530	-2.9743	-2.9974
99%	-3.2314	-3.2557	-3.2823	-3.3115	-3.3506	-3.3898	-3.4374	-3.4848	-3.5356	-3.5852
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-2.1911	-2.1935	-2.1967	-2.2029	-2.2093	-2.2160	-2.2228	-2.2308	-2.2406	-2.2512
95%	-2.6050	-2.6190	-2.6314	-2.6500	-2.6688	-2.6857	-2.7071	-2.7281	-2.7491	-2.7736
97.5%	-3.0276	-3.0587	-3.0895	-3.1252	-3.1556	-3.1872	-3.2270	-3.2674	-3.3129	-3.3566
99%	-3.6350	-3.6893	-3.7522	-3.8277	-3.9031	-3.9789	-4.0564	-4.1395	-4.2273	-4.3141
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-2.2617	-2.2715	-2.2834	-2.2948	-2.3057	-2.3201	-2.3328	-2.3459	-2.3587	-2.3724
95%	-2.7965	-2.8248	-2.8530	-2.8791	-2.9102	-2.9383	-2.9657	-2.9940	-3.0269	-3.0590
97.5%	-3.4030	-3.4575	-3.5029	-3.5539	-3.6017	-3.6577	-3.7176	-3.7790	-3.8385	-3.9065
99%	-4.4033	-4.4955	-4.5927	-4.6996	-4.7938	-4.8974	-4.9932	-5.1098	-5.2137	-5.3263
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-2.3864	-2.4012	-2.4188	-2.4359	-2.4506	-2.4685	-2.4887	-2.5072	-2.5256	-2.5422
95%	-3.0889	-3.1240	-3.1596	-3.1937	-3.2333	-3.2728	-3.3109	-3.3545	-3.4036	-3.4485
97.5%	-3.9752	-4.0431	-4.1086	-4.1763	-4.2347	-4.3146	-4.3924	-4.4698	-4.5402	-4.6159
99%	-5.4436	-5.5602	-5.6589	-5.7807	-5.8892	-6.0047	-6.1332	-6.2514	-6.3887	-6.5275

Table 23: Fixed-b critical values for t-test for Parzen kernel (One-step detrending). Intercept.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-3.0572	-2.9603	-2.8737	-2.7920	-2.7168	-2.6479	-2.5864	-2.5344	-2.4908	-2.4525
95%	-3.3190	-3.2051	-3.0983	-3.0079	-2.9303	-2.8643	-2.8124	-2.7738	-2.7430	-2.7169
97.5%	-3.5455	-3.4152	-3.2941	-3.2040	-3.1287	-3.0752	-3.0399	-3.0105	-2.9922	-2.9745
99%	-3.8204	-3.6695	-3.5465	-3.4581	-3.4004	-3.3631	-3.3394	-3.3207	-3.3121	-3.3161
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-2.4216	-2.3958	-2.3720	-2.3525	-2.3343	-2.3189	-2.3065	-2.2958	-2.2864	-2.2800
95%	-2.6980	-2.6821	-2.6697	-2.6591	-2.6525	-2.6490	-2.6471	-2.6470	-2.6474	-2.6524
97.5%	-2.9641	-2.9559	-2.9532	-2.9562	-2.9592	-2.9675	-2.9735	-2.9890	-3.0041	-3.0213
99%	-3.3221	-3.3322	-3.3437	-3.3557	-3.3747	-3.3962	-3.4211	-3.4528	-3.4843	-3.5189
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-2.2737	-2.2708	-2.2682	-2.2659	-2.2662	-2.2659	-2.2663	-2.2680	-2.2710	-2.2754
95%	-2.6564	-2.6608	-2.6711	-2.6825	-2.6941	-2.7077	-2.7247	-2.7363	-2.7516	-2.7750
97.5%	-3.0412	-3.0630	-3.0820	-3.1085	-3.1362	-3.1664	-3.1992	-3.2368	-3.2784	-3.3167
99%	-3.5613	-3.6004	-3.6510	-3.7009	-3.7604	-3.8186	-3.8874	-3.9587	-4.0378	-4.1212
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-2.2824	-2.2905	-2.2990	-2.3097	-2.3226	-2.3334	-2.3467	-2.3629	-2.3783	-2.3967
95%	-2.7979	-2.8233	-2.8516	-2.8763	-2.9042	-2.9374	-2.9709	-3.0047	-3.0436	-3.0821
97.5%	-3.3570	-3.4091	-3.4607	-3.5125	-3.5686	-3.6269	-3.6989	-3.7617	-3.8293	-3.8888
99%	-4.2185	-4.3147	-4.4059	-4.4945	-4.5874	-4.6983	-4.8117	-4.9387	-5.0670	-5.1927
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-2.4172	-2.4365	-2.4582	-2.4788	-2.5034	-2.5259	-2.5520	-2.5821	-2.6130	-2.6437
95%	-3.1267	-3.1698	-3.2149	-3.2617	-3.3064	-3.3526	-3.4062	-3.4602	-3.5135	-3.5686
97.5%	-3.9580	-4.0382	-4.1158	-4.1891	-4.2712	-4.3549	-4.4368	-4.5305	-4.6170	-4.7135
99%	-5.3204	-5.4455	-5.5731	-5.7000	-5.8491	-5.9836	-6.1079	-6.2458	-6.3886	-6.5362

Table 24: Fixed-b critical values for t-test for Parzen kernel (One-step detrending). Intercept and linear trend.

Quadratic Spectral Kernel

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-5.3723	-5.0563	-4.7626	-4.4986	-4.2323	-3.9969	-3.7735	-3.5662	-3.3807	-3.1984
95%	-7.4539	-6.8846	-6.4088	-5.9513	-5.5415	-5.1604	-4.8252	-4.5158	-4.2517	-4.0264
97.5%	-9.4830	-8.6582	-7.9215	-7.2693	-6.6820	-6.1935	-5.7519	-5.3652	-5.0227	-4.7060
99%	-12.1393	-10.8511	-9.7702	-8.8613	-8.0116	-7.3518	-6.7566	-6.2819	-5.8232	-5.4325
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-3.0224	-2.8666	-2.7286	-2.6014	-2.4885	-2.3990	-2.3126	-2.2323	-2.1632	-2.0882
95%	-3.8005	-3.6033	-3.4198	-3.2538	-3.0933	-2.9522	-2.8222	-2.7081	-2.6104	-2.5163
97.5%	-4.4335	-4.2008	-3.9977	-3.8045	-3.6044	-3.4238	-3.2635	-3.1109	-2.9749	-2.8507
99%	-5.1329	-4.8512	-4.5897	-4.3628	-4.1514	-3.9499	-3.7755	-3.6018	-3.4475	-3.3135
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-2.0175	-1.9453	-1.8752	-1.8075	-1.7380	-1.6684	-1.6021	-1.5375	-1.4801	-1.4222
95%	-2.4339	-2.3481	-2.2709	-2.1955	-2.1258	-2.0557	-1.9934	-1.9350	-1.8784	-1.8274
97.5%	-2.7457	-2.6559	-2.5737	-2.5030	-2.4403	-2.3840	-2.3335	-2.2852	-2.2390	-2.1948
99%	-3.1953	-3.0993	-3.0147	-2.9521	-2.8961	-2.8473	-2.8048	-2.7683	-2.7337	-2.6897
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-1.3695	-1.3185	-1.2687	-1.2227	-1.1784	-1.1398	-1.1012	-1.0662	-1.0327	-1.0003
95%	-1.7788	-1.7338	-1.6894	-1.6457	-1.5993	-1.5564	-1.5128	-1.4736	-1.4358	-1.3986
97.5%	-2.1484	-2.1053	-2.0634	-2.0232	-1.9807	-1.9412	-1.9016	-1.8633	-1.8286	-1.7907
99%	-2.6693	-2.6329	-2.5986	-2.5650	-2.5259	-2.4913	-2.4617	-2.4345	-2.4033	-2.3713
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-0.9689	-0.9393	-0.9108	-0.8839	-0.8577	-0.8333	-0.8097	-0.7868	-0.7644	-0.7431
95%	-1.3644	-1.3311	-1.2979	-1.2652	-1.2329	-1.2020	-1.1727	-1.1448	-1.1182	-1.0918
97.5%	-1.7544	-1.7172	-1.6831	-1.6503	-1.6159	-1.5854	-1.5562	-1.5281	-1.4993	-1.4719
99%	-2.3470	-2.3151	-2.2882	-2.2609	-2.2401	-2.2125	-2.1867	-2.1652	-2.1383	-2.1116

Table 25: Fixed-b critical values for coefficient test for Quadratic Spectral kernel (One-step detrending). No deterministic components.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-10.4917	-9.7605	-9.1174	-8.5268	-8.0144	-7.5601	-7.1577	-6.8149	-6.4899	-6.2213
95%	-12.8756	-11.8437	-10.9109	-10.0931	-9.3956	-8.8460	-8.3875	-7.9648	-7.6337	-7.3555
97.5%	-15.2681	-13.7757	-12.5355	-11.5200	-10.7262	-10.0381	-9.5029	-9.1198	-8.7621	-8.4765
99%	-18.3246	-16.1526	-14.4291	-13.2209	-12.2993	-11.5991	-11.0403	-10.6400	-10.3350	-10.0609
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-5.9974	-5.8036	-5.6213	-5.4585	-5.3240	-5.2048	-5.1018	-5.0064	-4.9190	-4.8313
95%	-7.1068	-6.9001	-6.7190	-6.5694	-6.4502	-6.3426	-6.2725	-6.2016	-6.1332	-6.0632
97.5%	-8.2516	-8.0331	-7.9069	-7.7742	-7.6622	-7.5431	-7.4761	-7.3948	-7.3357	-7.2741
99%	-9.8733	-9.6594	-9.4816	-9.3783	-9.2848	-9.1919	-9.0975	-9.0461	-8.9953	-8.9495
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-4.7467	-4.6545	-4.5625	-4.4636	-4.3800	-4.2890	-4.1966	-4.1144	-4.0340	-3.9532
95%	-5.9958	-5.9183	-5.8471	-5.7674	-5.6916	-5.6025	-5.5181	-5.4210	-5.3282	-5.2373
97.5%	-7.2061	-7.1419	-7.0823	-7.0111	-6.9259	-6.8574	-6.7665	-6.6731	-6.5840	-6.4808
99%	-8.9104	-8.8747	-8.8141	-8.7567	-8.6823	-8.6002	-8.5222	-8.4180	-8.3181	-8.2164
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-3.8756	-3.8004	-3.7284	-3.6576	-3.5875	-3.5213	-3.4563	-3.3950	-3.3350	-3.2829
95%	-5.1525	-5.0665	-4.9835	-4.8969	-4.8141	-4.7333	-4.6570	-4.5802	-4.5145	-4.4473
97.5%	-6.3859	-6.2933	-6.1902	-6.0936	-6.0010	-5.8996	-5.7998	-5.7029	-5.6220	-5.5384
99%	-8.1178	-7.9969	-7.8901	-7.7649	-7.6364	-7.5136	-7.4168	-7.3061	-7.1964	-7.0817
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-3.2303	-3.1833	-3.1375	-3.0935	-3.0487	-3.0077	-2.9720	-2.9352	-2.9022	-2.8679
95%	-4.3783	-4.3149	-4.2515	-4.1901	-4.1285	-4.0754	-4.0257	-3.9781	-3.9316	-3.8900
97.5%	-5.4592	-5.3901	-5.3189	-5.2532	-5.1771	-5.1181	-5.0483	-4.9816	-4.9246	-4.8637
99%	-6.9824	-6.8735	-6.7787	-6.6852	-6.5883	-6.5001	-6.4202	-6.3346	-6.2783	-6.2017

Table 26: Fixed-b critical values for coefficient test for Quadratic Spectral kernel (One-step detrending). Intercept.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-16.3462	-14.5423	-13.0086	-11.7183	-10.6905	-9.8370	-9.1436	-8.5642	-8.0671	-7.6692
95%	-19.0896	-16.6178	-14.6936	-13.1729	-11.9757	-11.0735	-10.3329	-9.7207	-9.2679	-8.8607
97.5%	-21.5405	-18.4916	-16.1805	-14.4463	-13.1753	-12.2342	-11.4989	-10.9429	-10.4996	-10.1131
99%	-24.5328	-20.7408	-18.0219	-16.0041	-14.7663	-13.8548	-13.1545	-12.6325	-12.2126	-11.8221
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-7.2945	-6.9921	-6.7159	-6.4561	-6.2007	-5.9309	-5.6602	-5.4002	-5.1406	-4.8923
95%	-8.5505	-8.2478	-8.0135	-7.7991	-7.5707	-7.3537	-7.1157	-6.8700	-6.6058	-6.3366
97.5%	-9.8387	-9.5734	-9.3477	-9.1596	-8.9658	-8.7613	-8.5369	-8.2825	-8.0149	-7.7164
99%	-11.5582	-11.2874	-11.1176	-10.9141	-10.7764	-10.5748	-10.3404	-10.0795	-9.8032	-9.5087
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-4.6550	-4.4304	-4.2194	-4.0235	-3.8521	-3.6858	-3.5351	-3.4000	-3.2781	-3.1739
95%	-6.0742	-5.8074	-5.5498	-5.3157	-5.1036	-4.9015	-4.7226	-4.5669	-4.4182	-4.2922
97.5%	-7.4170	-7.1337	-6.8594	-6.5818	-6.3413	-6.1282	-5.9118	-5.7164	-5.5405	-5.3854
99%	-9.1903	-8.8646	-8.5325	-8.2124	-7.9035	-7.6015	-7.3510	-7.1103	-6.9118	-6.7431
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-3.0798	-2.9976	-2.9241	-2.8537	-2.7966	-2.7366	-2.6869	-2.6421	-2.6024	-2.5643
95%	-4.1737	-4.0675	-3.9734	-3.8881	-3.8136	-3.7490	-3.6907	-3.6406	-3.5952	-3.5491
97.5%	-5.2495	-5.1169	-4.9928	-4.8912	-4.7939	-4.7086	-4.6402	-4.5785	-4.5217	-4.4720
99%	-6.5674	-6.4100	-6.2739	-6.1585	-6.0623	-5.9588	-5.8779	-5.8093	-5.7460	-5.6812
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-2.5316	-2.5037	-2.4808	-2.4562	-2.4320	-2.4125	-2.3956	-2.3795	-2.3664	-2.3538
95%	-3.5119	-3.4746	-3.4484	-3.4225	-3.3998	-3.3790	-3.3490	-3.3290	-3.3137	-3.2987
97.5%	-4.4360	-4.3968	-4.3547	-4.3196	-4.2941	-4.2667	-4.2464	-4.2289	-4.2076	-4.1914
99%	-5.6298	-5.5787	-5.5381	-5.4969	-5.4612	-5.4263	-5.3917	-5.3643	-5.3477	-5.3283

Table 27: Fixed-b critical values for coefficient test for Quadratic Spectral kernel (One-step detrending). Intercept and linear trend.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-1.5708	-1.5240	-1.4762	-1.4330	-1.3875	-1.3492	-1.3118	-1.2747	-1.2391	-1.2048
95%	-1.8698	-1.7926	-1.7295	-1.6715	-1.6109	-1.5545	-1.5021	-1.4526	-1.4077	-1.3641
97.5%	-2.1245	-2.0297	-1.9454	-1.8601	-1.7817	-1.7172	-1.6516	-1.5943	-1.5377	-1.4852
99%	-2.4186	-2.2875	-2.1756	-2.0693	-1.9672	-1.8818	-1.8003	-1.7285	-1.6645	-1.6069
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-1.1718	-1.1410	-1.1088	-1.0812	-1.0563	-1.0343	-1.0153	-0.9984	-0.9814	-0.9652
95%	-1.3260	-1.2884	-1.2531	-1.2202	-1.1902	-1.1608	-1.1347	-1.1105	-1.0858	-1.0646
97.5%	-1.4404	-1.3999	-1.3619	-1.3271	-1.2942	-1.2594	-1.2263	-1.1941	-1.1625	-1.1344
99%	-1.5564	-1.5098	-1.4673	-1.4267	-1.3884	-1.3506	-1.3153	-1.2772	-1.2407	-1.2063
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-0.9494	-0.9325	-0.9150	-0.8974	-0.8798	-0.8626	-0.8450	-0.8283	-0.8114	-0.7946
95%	-1.0444	-1.0263	-1.0072	-0.9889	-0.9712	-0.9533	-0.9366	-0.9202	-0.9043	-0.8888
97.5%	-1.1075	-1.0836	-1.0622	-1.0429	-1.0242	-1.0079	-0.9920	-0.9768	-0.9635	-0.9506
99%	-1.1741	-1.1447	-1.1188	-1.0975	-1.0770	-1.0600	-1.0467	-1.0340	-1.0229	-1.0134
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-0.7789	-0.7638	-0.7490	-0.7339	-0.7200	-0.7063	-0.6930	-0.6803	-0.6681	-0.6564
95%	-0.8739	-0.8592	-0.8449	-0.8315	-0.8185	-0.8064	-0.7943	-0.7828	-0.7708	-0.7594
97.5%	-0.9379	-0.9256	-0.9140	-0.9011	-0.8893	-0.8773	-0.8649	-0.8534	-0.8420	-0.8305
99%	-1.0028	-0.9927	-0.9820	-0.9720	-0.9623	-0.9521	-0.9424	-0.9328	-0.9227	-0.9138
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-0.6452	-0.6344	-0.6238	-0.6136	-0.6035	-0.5939	-0.5848	-0.5757	-0.5667	-0.5579
95%	-0.7477	-0.7368	-0.7258	-0.7154	-0.7052	-0.6948	-0.6849	-0.6751	-0.6659	-0.6566
97.5%	-0.8193	-0.8078	-0.7969	-0.7872	-0.7765	-0.7659	-0.7562	-0.7465	-0.7375	-0.7280
99%	-0.9035	-0.8945	-0.8855	-0.8771	-0.8680	-0.8590	-0.8514	-0.8430	-0.8350	-0.8267

Table 28: Fixed-b critical values for t-test for Quadratic Spectral kernel (One-step detrending). No deterministic components.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-2.5032	-2.4418	-2.3822	-2.3321	-2.2862	-2.2545	-2.2304	-2.2148	-2.2049	-2.2013
95%	-2.7864	-2.7095	-2.6448	-2.5943	-2.5672	-2.5520	-2.5508	-2.5566	-2.5682	-2.5855
97.5%	-3.0378	-2.9523	-2.8943	-2.8604	-2.8510	-2.8526	-2.8677	-2.9021	-2.9367	-2.9806
99%	-3.3178	-3.2314	-3.1898	-3.1924	-3.2133	-3.2431	-3.2941	-3.3589	-3.4577	-3.5496
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-2.2036	-2.2105	-2.2183	-2.2311	-2.2485	-2.2687	-2.2903	-2.3148	-2.3421	-2.3662
95%	-2.6063	-2.6352	-2.6717	-2.7080	-2.7508	-2.8005	-2.8611	-2.9182	-2.9779	-3.0431
97.5%	-3.0311	-3.0918	-3.1566	-3.2275	-3.3111	-3.4153	-3.5262	-3.6408	-3.7748	-3.9128
99%	-3.6569	-3.7953	-3.9459	-4.1028	-4.2854	-4.4825	-4.7062	-4.9435	-5.2034	-5.4662
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-2.3948	-2.4282	-2.4609	-2.4975	-2.5369	-2.5718	-2.6135	-2.6572	-2.7017	-2.7531
95%	-3.1076	-3.1794	-3.2625	-3.3481	-3.4426	-3.5379	-3.6374	-3.7462	-3.8542	-3.9685
97.5%	-4.0530	-4.2152	-4.3780	-4.5407	-4.7209	-4.8846	-5.0511	-5.2155	-5.3949	-5.5721
99%	-5.7618	-6.0689	-6.3815	-6.7156	-7.0348	-7.3388	-7.6599	-7.9534	-8.2694	-8.6393
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-2.8018	-2.8541	-2.9071	-2.9595	-3.0129	-3.0698	-3.1300	-3.1921	-3.2533	-3.3190
95%	-4.0770	-4.1873	-4.3032	-4.4192	-4.5403	-4.6677	-4.7879	-4.9229	-5.0523	-5.1864
97.5%	-5.7724	-5.9643	-6.1816	-6.3771	-6.5929	-6.8013	-6.9954	-7.2053	-7.4247	-7.6478
99%	-8.9793	-9.2901	-9.6162	-9.9073	-10.2576	-10.6362	-10.9730	-11.3665	-11.6620	-12.0271
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-3.3913	-3.4623	-3.5322	-3.6079	-3.6851	-3.7607	-3.8374	-3.9181	-3.9971	-4.0787
95%	-5.3135	-5.4416	-5.5736	-5.7245	-5.8613	-6.0029	-6.1455	-6.2936	-6.4316	-6.5848
97.5%	-7.8579	-8.0954	-8.3179	-8.5427	-8.7615	-9.0007	-9.1993	-9.4488	-9.6784	-9.9219
99%	-12.4204	-12.7487	-13.1166	-13.4912	-13.8809	-14.2204	-14.5894	-14.9457	-15.3343	-15.6834

Table 29: Fixed-b critical values for t-test for Quadratic Spectral kernel (One-step detrending). Intercept.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-2.9941	-2.8503	-2.7212	-2.6126	-2.5265	-2.4595	-2.4078	-2.3664	-2.3393	-2.3194
95%	-3.2480	-3.0715	-2.9355	-2.8363	-2.7670	-2.7231	-2.6930	-2.6786	-2.6701	-2.6692
97.5%	-3.4622	-3.2704	-3.1357	-3.0562	-3.0054	-2.9830	-2.9736	-2.9763	-2.9905	-3.0146
99%	-3.7195	-3.5218	-3.4047	-3.3540	-3.3243	-3.3329	-3.3557	-3.3881	-3.4388	-3.4982
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-2.3077	-2.2991	-2.2983	-2.3032	-2.3125	-2.3249	-2.3428	-2.3643	-2.3939	-2.4231
95%	-2.6769	-2.6922	-2.7168	-2.7476	-2.7898	-2.8318	-2.8854	-2.9459	-3.0164	-3.0955
97.5%	-3.0484	-3.0991	-3.1516	-3.2237	-3.3041	-3.4057	-3.5139	-3.6498	-3.7835	-3.9440
99%	-3.5738	-3.6725	-3.7882	-3.9627	-4.1458	-4.3642	-4.5972	-4.8660	-5.1523	-5.4539
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-2.4617	-2.5046	-2.5545	-2.6123	-2.6771	-2.7518	-2.8397	-2.9336	-3.0343	-3.1436
95%	-3.1820	-3.2749	-3.3819	-3.5038	-3.6375	-3.7942	-3.9635	-4.1380	-4.3190	-4.5077
97.5%	-4.1201	-4.3033	-4.4884	-4.6923	-4.9151	-5.1540	-5.3934	-5.6459	-5.9066	-6.2152
99%	-5.7790	-6.0885	-6.4355	-6.7628	-7.1225	-7.5485	-7.9642	-8.3630	-8.8042	-9.2394
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-3.2581	-3.3828	-3.5167	-3.6534	-3.7994	-3.9542	-4.1202	-4.2918	-4.4693	-4.6576
95%	-4.7095	-4.9219	-5.1384	-5.3604	-5.5982	-5.8422	-6.0982	-6.3660	-6.6353	-6.9188
97.5%	-6.5102	-6.8059	-7.1270	-7.4581	-7.8371	-8.1928	-8.5691	-8.9549	-9.3633	-9.7635
99%	-9.7330	-10.2475	-10.7474	-11.2579	-11.8062	-12.3330	-12.8726	-13.4843	-14.0286	-14.6546
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-4.8505	-5.0447	-5.2468	-5.4555	-5.6684	-5.8911	-6.1266	-6.3568	-6.5996	-6.8412
95%	-7.2132	-7.5236	-7.8269	-8.1527	-8.4918	-8.8480	-9.2057	-9.5703	-9.9428	-10.3236
97.5%	-10.1959	-10.6307	-11.0807	-11.5564	-12.0239	-12.5067	-13.0091	-13.5207	-14.0442	-14.5809
99%	-15.3274	-15.9380	-16.6935	-17.3353	-18.0652	-18.7614	-19.4813	-20.2397	-21.0065	-21.8694

Table 30: Fixed-b critical values for t-test for Quadratic Spectral kernel (One-step detrending). Intercept and linear trend.

2 Two-Step Detrending

Bartlett Kernel

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-10.6604	-10.1231	-9.5938	-9.1283	-8.7028	-8.3183	-7.9608	-7.6288	-7.3387	-7.0686
95%	-13.1201	-12.2669	-11.4955	-10.8096	-10.2062	-9.6399	-9.1668	-8.7777	-8.4570	-8.1931
97.5%	-15.5933	-14.3022	-13.2549	-12.3410	-11.5248	-10.8975	-10.3474	-9.9520	-9.6145	-9.3620
99%	-18.7279	-16.8799	-15.3074	-14.0863	-13.1321	-12.4052	-11.8721	-11.5081	-11.2237	-11.0158
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-6.8417	-6.6405	-6.4757	-6.3381	-6.2274	-6.1444	-6.0605	-5.9825	-5.9236	-5.8774
95%	-7.9690	-7.7988	-7.6531	-7.5341	-7.4274	-7.3462	-7.2667	-7.1950	-7.1428	-7.0913
97.5%	-9.1651	-9.0295	-8.8877	-8.7736	-8.6965	-8.6062	-8.5248	-8.4715	-8.4229	-8.3894
99%	-10.8331	-10.6912	-10.5656	-10.4323	-10.3064	-10.2420	-10.1563	-10.1116	-10.0680	-10.0291
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-5.8295	-5.7891	-5.7600	-5.7354	-5.7028	-5.6722	-5.6528	-5.6338	-5.6140	-5.6006
95%	-7.0567	-7.0240	-6.9998	-6.9685	-6.9500	-6.9354	-6.9084	-6.8937	-6.8824	-6.8711
97.5%	-8.3374	-8.2910	-8.2530	-8.2155	-8.1798	-8.1625	-8.1560	-8.1504	-8.1397	-8.1273
99%	-9.9725	-9.9328	-9.9072	-9.8788	-9.8606	-9.8262	-9.8140	-9.7888	-9.7812	-9.7603
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-5.5873	-5.5794	-5.5729	-5.5650	-5.5585	-5.5618	-5.5547	-5.5560	-5.5573	-5.5559
95%	-6.8636	-6.8550	-6.8535	-6.8485	-6.8474	-6.8444	-6.8399	-6.8340	-6.8255	-6.8302
97.5%	-8.1123	-8.1009	-8.1007	-8.0921	-8.0826	-8.0730	-8.0789	-8.0872	-8.0939	-8.0872
99%	-9.7455	-9.7254	-9.7201	-9.7177	-9.7034	-9.7101	-9.7229	-9.7205	-9.7370	-9.7464
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-5.5583	-5.5586	-5.5686	-5.5784	-5.5830	-5.5931	-5.6002	-5.6095	-5.6180	-5.6252
95%	-6.8355	-6.8426	-6.8444	-6.8434	-6.8609	-6.8694	-6.8771	-6.8841	-6.9004	-6.9165
97.5%	-8.0845	-8.0987	-8.1009	-8.1034	-8.1079	-8.1151	-8.1280	-8.1533	-8.1707	-8.1835
99%	-9.7509	-9.7600	-9.7723	-9.7948	-9.8170	-9.8318	-9.8288	-9.8414	-9.8662	-9.8834

Table 31: Fixed-b critical values for coefficient test for Bartlett kernel (Two-step detrending). Intercept.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-16.8740	-15.4568	-14.2283	-13.1428	-12.1951	-11.3750	-10.7427	-10.2522	-9.8690	-9.5680
95%	-19.6704	-17.6725	-16.0086	-14.6539	-13.5358	-12.6956	-12.0801	-11.6308	-11.2892	-11.0250
97.5%	-22.2586	-19.6724	-17.6048	-16.0287	-14.8486	-14.0369	-13.4699	-13.0760	-12.7477	-12.4793
99%	-25.3685	-22.1628	-19.5804	-17.7028	-16.5256	-15.7610	-15.2175	-14.8254	-14.5739	-14.3975
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-9.3130	-9.1097	-8.9286	-8.7694	-8.6409	-8.5196	-8.4293	-8.3286	-8.2343	-8.1481
95%	-10.8164	-10.6122	-10.4735	-10.3377	-10.2397	-10.1469	-10.0563	-9.9715	-9.9048	-9.8394
97.5%	-12.2737	-12.1323	-12.0049	-11.8997	-11.8110	-11.7223	-11.6500	-11.5694	-11.4984	-11.4212
99%	-14.2025	-14.0635	-13.9339	-13.8517	-13.7969	-13.7271	-13.6728	-13.6087	-13.5347	-13.4654
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-8.0653	-7.9860	-7.9105	-7.8353	-7.7610	-7.6914	-7.6234	-7.5624	-7.5095	-7.4488
95%	-9.7626	-9.7074	-9.6435	-9.5872	-9.5210	-9.4592	-9.4019	-9.3310	-9.2655	-9.2195
97.5%	-11.3638	-11.3267	-11.2839	-11.2362	-11.1938	-11.1296	-11.0779	-11.0240	-10.9639	-10.9114
99%	-13.4440	-13.4137	-13.3815	-13.3440	-13.2940	-13.2631	-13.2354	-13.1925	-13.1435	-13.0754
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-7.3849	-7.3279	-7.2679	-7.2052	-7.1453	-7.0840	-7.0242	-6.9643	-6.9072	-6.8481
95%	-9.1645	-9.1224	-9.0608	-9.0031	-8.9415	-8.8894	-8.8244	-8.7746	-8.7197	-8.6704
97.5%	-10.8690	-10.8205	-10.7763	-10.7161	-10.6735	-10.6270	-10.5703	-10.5132	-10.4428	-10.3818
99%	-13.0225	-12.9942	-12.9559	-12.8999	-12.8525	-12.7773	-12.7387	-12.6974	-12.6377	-12.5832
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-6.7947	-6.7389	-6.6856	-6.6325	-6.5813	-6.5296	-6.4854	-6.4341	-6.3961	-6.3563
95%	-8.6087	-8.5559	-8.4978	-8.4462	-8.3927	-8.3342	-8.2880	-8.2472	-8.1893	-8.1378
97.5%	-10.3251	-10.2719	-10.2071	-10.1531	-10.1114	-10.0549	-10.0105	-9.9605	-9.9013	-9.8449
99%	-12.5393	-12.4755	-12.4255	-12.3715	-12.3194	-12.2768	-12.2103	-12.1775	-12.1312	-12.0865

Table 32: Fixed-b critical values for coefficient test for Bartlett kernel (Two-step detrending). Intercept and linear trend.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-2.5156	-2.4646	-2.4156	-2.3696	-2.3248	-2.2855	-2.2518	-2.2256	-2.2054	-2.1873
95%	-2.7991	-2.7322	-2.6709	-2.6141	-2.5703	-2.5398	-2.5193	-2.5024	-2.4884	-2.4735
97.5%	-3.0554	-2.9753	-2.9071	-2.8532	-2.8230	-2.7971	-2.7824	-2.7670	-2.7576	-2.7517
99%	-3.3310	-3.2474	-3.1857	-3.1522	-3.1287	-3.1139	-3.1016	-3.0922	-3.0874	-3.0845
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-2.1737	-2.1618	-2.1536	-2.1440	-2.1363	-2.1296	-2.1225	-2.1170	-2.1126	-2.1085
95%	-2.4645	-2.4568	-2.4488	-2.4443	-2.4372	-2.4318	-2.4276	-2.4242	-2.4215	-2.4183
97.5%	-2.7447	-2.7379	-2.7325	-2.7263	-2.7230	-2.7184	-2.7148	-2.7116	-2.7078	-2.7054
99%	-3.0807	-3.0753	-3.0735	-3.0702	-3.0641	-3.0588	-3.0542	-3.0518	-3.0486	-3.0480
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-2.1056	-2.1025	-2.0997	-2.0976	-2.0953	-2.0937	-2.0919	-2.0906	-2.0888	-2.0876
95%	-2.4156	-2.4128	-2.4111	-2.4101	-2.4079	-2.4064	-2.4041	-2.4025	-2.4018	-2.4008
97.5%	-2.7032	-2.7015	-2.6998	-2.6979	-2.6964	-2.6952	-2.6939	-2.6927	-2.6913	-2.6907
99%	-3.0470	-3.0455	-3.0444	-3.0416	-3.0398	-3.0360	-3.0348	-3.0338	-3.0322	-3.0309
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-2.0860	-2.0854	-2.0849	-2.0838	-2.0832	-2.0830	-2.0825	-2.0813	-2.0811	-2.0792
95%	-2.3999	-2.3989	-2.3980	-2.3973	-2.3975	-2.3970	-2.3967	-2.3960	-2.3963	-2.3957
97.5%	-2.6901	-2.6886	-2.6880	-2.6873	-2.6866	-2.6859	-2.6849	-2.6842	-2.6842	-2.6839
99%	-3.0280	-3.0272	-3.0254	-3.0255	-3.0247	-3.0241	-3.0221	-3.0215	-3.0205	-3.0195
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-2.0795	-2.0802	-2.0802	-2.0800	-2.0816	-2.0823	-2.0827	-2.0830	-2.0833	-2.0838
95%	-2.3955	-2.3956	-2.3952	-2.3946	-2.3951	-2.3950	-2.3967	-2.3968	-2.3974	-2.3977
97.5%	-2.6837	-2.6836	-2.6831	-2.6829	-2.6826	-2.6825	-2.6826	-2.6821	-2.6835	-2.6838
99%	-3.0186	-3.0179	-3.0168	-3.0165	-3.0163	-3.0158	-3.0157	-3.0160	-3.0161	-3.0166

Table 33: Fixed-b critical values for t-test for Bartlett kernel (Two-step detrending). Intercept.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-3.0350	-2.9202	-2.8218	-2.7313	-2.6518	-2.5940	-2.5487	-2.5154	-2.4884	-2.4658
95%	-3.2919	-3.1515	-3.0358	-2.9447	-2.8821	-2.8405	-2.8075	-2.7852	-2.7612	-2.7437
97.5%	-3.5092	-3.3522	-3.2326	-3.1543	-3.1047	-3.0674	-3.0468	-3.0246	-3.0082	-2.9954
99%	-3.7692	-3.6015	-3.4917	-3.4314	-3.3797	-3.3537	-3.3372	-3.3255	-3.3157	-3.3116
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-2.4445	-2.4288	-2.4151	-2.4025	-2.3914	-2.3823	-2.3702	-2.3615	-2.3539	-2.3463
95%	-2.7305	-2.7198	-2.7090	-2.7013	-2.6925	-2.6859	-2.6797	-2.6752	-2.6703	-2.6660
97.5%	-2.9866	-2.9804	-2.9734	-2.9660	-2.9618	-2.9581	-2.9533	-2.9501	-2.9461	-2.9435
99%	-3.3024	-3.2971	-3.2912	-3.2881	-3.2834	-3.2823	-3.2793	-3.2782	-3.2749	-3.2735
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-2.3380	-2.3316	-2.3247	-2.3180	-2.3107	-2.3036	-2.2976	-2.2919	-2.2860	-2.2805
95%	-2.6615	-2.6567	-2.6507	-2.6459	-2.6409	-2.6361	-2.6311	-2.6266	-2.6218	-2.6177
97.5%	-2.9420	-2.9375	-2.9337	-2.9295	-2.9264	-2.9230	-2.9184	-2.9157	-2.9134	-2.9103
99%	-3.2706	-3.2696	-3.2687	-3.2671	-3.2655	-3.2654	-3.2638	-3.2631	-3.2625	-3.2616
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-2.2757	-2.2688	-2.2632	-2.2577	-2.2523	-2.2469	-2.2424	-2.2379	-2.2328	-2.2282
95%	-2.6140	-2.6102	-2.6060	-2.6019	-2.5980	-2.5941	-2.5907	-2.5881	-2.5851	-2.5806
97.5%	-2.9067	-2.9031	-2.9007	-2.8985	-2.8952	-2.8928	-2.8903	-2.8869	-2.8841	-2.8810
99%	-3.2586	-3.2570	-3.2548	-3.2513	-3.2484	-3.2452	-3.2433	-3.2414	-3.2398	-3.2376
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-2.2231	-2.2186	-2.2142	-2.2099	-2.2067	-2.2033	-2.1997	-2.1968	-2.1946	-2.1921
95%	-2.5768	-2.5734	-2.5699	-2.5668	-2.5630	-2.5604	-2.5580	-2.5558	-2.5530	-2.5512
97.5%	-2.8786	-2.8753	-2.8725	-2.8696	-2.8668	-2.8640	-2.8628	-2.8612	-2.8599	-2.8575
99%	-3.2359	-3.2347	-3.2320	-3.2295	-3.2275	-3.2248	-3.2221	-3.2200	-3.2195	-3.2181

Table 34: Fixed-b critical values for t-test for Bartlett kernel (Two-step detrending). Intercept and linear trend.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-10.8290	-10.3977	-9.9750	-9.5981	-9.2486	-8.9184	-8.6086	-8.3063	-8.0461	-7.8012
95%	-13.3751	-12.6963	-12.0847	-11.5307	-11.0060	-10.5134	-10.0832	-9.6799	-9.3301	-9.0099
97.5%	-15.9005	-14.9552	-14.0952	-13.2970	-12.6142	-11.9849	-11.4216	-10.9407	-10.5547	-10.2103
99%	-19.1205	-17.8014	-16.5469	-15.4100	-14.4487	-13.6652	-13.0414	-12.5342	-12.0754	-11.7822
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-7.5644	-7.3478	-7.1554	-6.9734	-6.8041	-6.6537	-6.5275	-6.4136	-6.3044	-6.2094
95%	-8.7384	-8.5011	-8.2916	-8.1085	-7.9495	-7.8214	-7.7004	-7.5872	-7.4938	-7.4111
97.5%	-9.9262	-9.6591	-9.4420	-9.2525	-9.1161	-9.0015	-8.8945	-8.7886	-8.7066	-8.6335
99%	-11.4986	-11.2634	-11.0740	-10.9088	-10.7667	-10.6780	-10.5640	-10.4746	-10.3762	-10.2956
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-6.1377	-6.0720	-6.0083	-5.9516	-5.8939	-5.8484	-5.8126	-5.7782	-5.7436	-5.7127
95%	-7.3321	-7.2692	-7.2061	-7.1588	-7.1061	-7.0617	-7.0232	-6.9881	-6.9560	-6.9222
97.5%	-8.5731	-8.5083	-8.4569	-8.3964	-8.3438	-8.3069	-8.2726	-8.2411	-8.2152	-8.1885
99%	-10.2347	-10.1637	-10.1315	-10.0717	-10.0187	-9.9902	-9.9475	-9.9147	-9.8993	-9.8647
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-5.6851	-5.6580	-5.6359	-5.6131	-5.5940	-5.5750	-5.5613	-5.5470	-5.5365	-5.5255
95%	-6.9000	-6.8862	-6.8635	-6.8480	-6.8314	-6.8134	-6.8039	-6.7932	-6.7832	-6.7734
97.5%	-8.1591	-8.1470	-8.1253	-8.1120	-8.0921	-8.0832	-8.0743	-8.0553	-8.0379	-8.0301
99%	-9.8165	-9.7978	-9.7813	-9.7563	-9.7388	-9.7232	-9.7037	-9.6896	-9.6895	-9.6877
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-5.5112	-5.5019	-5.4971	-5.4938	-5.4848	-5.4818	-5.4786	-5.4786	-5.4723	-5.4702
95%	-6.7631	-6.7556	-6.7428	-6.7410	-6.7393	-6.7383	-6.7367	-6.7317	-6.7357	-6.7351
97.5%	-8.0162	-8.0092	-8.0040	-7.9995	-7.9988	-7.9930	-7.9905	-7.9887	-7.9859	-7.9822
99%	-9.6837	-9.6724	-9.6741	-9.6755	-9.6596	-9.6463	-9.6526	-9.6407	-9.6462	-9.6337

Table 35: Fixed-b critical values for coefficient test for Parzen kernel (Two-step detrending). Intercept.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-17.2714	-16.1500	-15.1735	-14.2509	-13.4254	-12.6926	-12.0270	-11.4617	-10.9662	-10.5456
95%	-20.2140	-18.6930	-17.2873	-16.0835	-15.0332	-14.1613	-13.4158	-12.7985	-12.2858	-11.8878
97.5%	-23.0168	-20.9934	-19.2174	-17.7279	-16.5258	-15.4942	-14.7132	-14.1255	-13.6546	-13.2918
99%	-26.4989	-23.7428	-21.5594	-19.7371	-18.3041	-17.2256	-16.4322	-15.8532	-15.4241	-15.0234
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-10.1925	-9.8946	-9.6379	-9.4237	-9.2329	-9.0578	-8.9118	-8.7885	-8.6833	-8.5722
95%	-11.5617	-11.2981	-11.0793	-10.8984	-10.7408	-10.5897	-10.4658	-10.3589	-10.2583	-10.1761
97.5%	-12.9959	-12.7199	-12.5183	-12.3387	-12.1825	-12.0525	-11.9467	-11.8529	-11.7799	-11.7068
99%	-14.7497	-14.5101	-14.3706	-14.2078	-14.0947	-13.9968	-13.8871	-13.7857	-13.7308	-13.6942
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-8.4805	-8.3947	-8.3229	-8.2409	-8.1636	-8.0950	-8.0330	-7.9762	-7.9150	-7.8554
95%	-10.0985	-10.0169	-9.9407	-9.8748	-9.8210	-9.7653	-9.7174	-9.6749	-9.6347	-9.5963
97.5%	-11.6628	-11.6001	-11.5528	-11.5145	-11.4772	-11.4189	-11.3849	-11.3516	-11.3046	-11.2684
99%	-13.6663	-13.6185	-13.5828	-13.5387	-13.5031	-13.4833	-13.4475	-13.4145	-13.3780	-13.3466
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-7.7967	-7.7462	-7.6955	-7.6514	-7.6044	-7.5621	-7.5137	-7.4646	-7.4194	-7.3700
95%	-9.5498	-9.5084	-9.4674	-9.4270	-9.3879	-9.3475	-9.3042	-9.2627	-9.2200	-9.1815
97.5%	-11.2039	-11.1812	-11.1471	-11.1153	-11.0792	-11.0415	-11.0108	-10.9711	-10.9400	-10.9102
99%	-13.3275	-13.3100	-13.2701	-13.2466	-13.2056	-13.1800	-13.1598	-13.1474	-13.1160	-13.0906
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-7.3300	-7.2847	-7.2343	-7.1886	-7.1449	-7.1015	-7.0575	-7.0193	-6.9760	-6.9351
95%	-9.1404	-9.0932	-9.0477	-9.0144	-8.9741	-8.9350	-8.8948	-8.8578	-8.8200	-8.7774
97.5%	-10.8773	-10.8473	-10.8129	-10.7743	-10.7419	-10.7121	-10.6720	-10.6340	-10.6016	-10.5604
99%	-13.0725	-13.0414	-13.0040	-12.9732	-12.9343	-12.9016	-12.8626	-12.8263	-12.7921	-12.7563

Table 36: Fixed-b critical values for coefficient test for Parzen kernel (Two-step detrending). Intercept and linear trend.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-2.5295	-2.4910	-2.4538	-2.4191	-2.3812	-2.3485	-2.3176	-2.2896	-2.2633	-2.2403
95%	-2.8174	-2.7661	-2.7198	-2.6746	-2.6316	-2.5947	-2.5657	-2.5447	-2.5275	-2.5136
97.5%	-3.0772	-3.0142	-2.9603	-2.9111	-2.8704	-2.8406	-2.8195	-2.8006	-2.7870	-2.7770
99%	-3.3593	-3.2925	-3.2328	-3.1919	-3.1622	-3.1488	-3.1303	-3.1197	-3.1092	-3.1021
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-2.2224	-2.2061	-2.1928	-2.1805	-2.1699	-2.1607	-2.1538	-2.1465	-2.1396	-2.1332
95%	-2.5012	-2.4900	-2.4791	-2.4713	-2.4641	-2.4581	-2.4536	-2.4488	-2.4449	-2.4407
97.5%	-2.7683	-2.7590	-2.7534	-2.7494	-2.7447	-2.7412	-2.7371	-2.7332	-2.7297	-2.7277
99%	-3.0942	-3.0905	-3.0889	-3.0862	-3.0836	-3.0803	-3.0771	-3.0750	-3.0733	-3.0715
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-2.1279	-2.1228	-2.1189	-2.1150	-2.1114	-2.1079	-2.1051	-2.1028	-2.1004	-2.0988
95%	-2.4367	-2.4323	-2.4283	-2.4252	-2.4230	-2.4208	-2.4189	-2.4161	-2.4137	-2.4117
97.5%	-2.7254	-2.7231	-2.7199	-2.7172	-2.7152	-2.7126	-2.7100	-2.7078	-2.7062	-2.7044
99%	-3.0684	-3.0664	-3.0633	-3.0608	-3.0583	-3.0565	-3.0552	-3.0549	-3.0546	-3.0536
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-2.0966	-2.0943	-2.0924	-2.0910	-2.0891	-2.0881	-2.0866	-2.0862	-2.0852	-2.0842
95%	-2.4105	-2.4088	-2.4077	-2.4056	-2.4043	-2.4029	-2.4019	-2.4017	-2.3999	-2.3997
97.5%	-2.7038	-2.7030	-2.7009	-2.7002	-2.6986	-2.6973	-2.6962	-2.6948	-2.6934	-2.6928
99%	-3.0517	-3.0492	-3.0472	-3.0446	-3.0432	-3.0421	-3.0409	-3.0400	-3.0386	-3.0383
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-2.0834	-2.0828	-2.0825	-2.0811	-2.0806	-2.0806	-2.0802	-2.0789	-2.0780	-2.0771
95%	-2.3992	-2.3987	-2.3983	-2.3977	-2.3976	-2.3968	-2.3964	-2.3962	-2.3955	-2.3953
97.5%	-2.6912	-2.6905	-2.6894	-2.6891	-2.6887	-2.6880	-2.6871	-2.6872	-2.6870	-2.6863
99%	-3.0378	-3.0370	-3.0359	-3.0345	-3.0329	-3.0316	-3.0304	-3.0297	-3.0293	-3.0288

Table 37: Fixed-b critical values for t-test for Parzen kernel (Two-step detrending). Intercept.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-3.0655	-2.9778	-2.8969	-2.8239	-2.7548	-2.6936	-2.6401	-2.5957	-2.5599	-2.5305
95%	-3.3273	-3.2220	-3.1237	-3.0407	-2.9702	-2.9124	-2.8732	-2.8413	-2.8144	-2.7931
97.5%	-3.5524	-3.4329	-3.3233	-3.2394	-3.1714	-3.1290	-3.0931	-3.0679	-3.0531	-3.0350
99%	-3.8278	-3.6868	-3.5726	-3.4967	-3.4442	-3.4070	-3.3737	-3.3532	-3.3366	-3.3244
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-2.5049	-2.4828	-2.4656	-2.4482	-2.4351	-2.4218	-2.4110	-2.4009	-2.3909	-2.3828
95%	-2.7749	-2.7603	-2.7451	-2.7338	-2.7230	-2.7130	-2.7052	-2.6979	-2.6919	-2.6866
97.5%	-3.0197	-3.0053	-2.9942	-2.9852	-2.9780	-2.9708	-2.9656	-2.9608	-2.9584	-2.9546
99%	-3.3149	-3.3079	-3.3008	-3.2948	-3.2931	-3.2905	-3.2897	-3.2878	-3.2842	-3.2794
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-2.3748	-2.3666	-2.3584	-2.3515	-2.3453	-2.3382	-2.3325	-2.3275	-2.3222	-2.3177
95%	-2.6801	-2.6743	-2.6691	-2.6647	-2.6611	-2.6578	-2.6531	-2.6502	-2.6468	-2.6437
97.5%	-2.9516	-2.9495	-2.9477	-2.9440	-2.9410	-2.9399	-2.9376	-2.9359	-2.9327	-2.9309
99%	-3.2793	-3.2765	-3.2744	-3.2719	-3.2709	-3.2692	-3.2679	-3.2653	-3.2646	-3.2643
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-2.3120	-2.3076	-2.3032	-2.2984	-2.2942	-2.2906	-2.2861	-2.2814	-2.2777	-2.2732
95%	-2.6413	-2.6387	-2.6363	-2.6333	-2.6300	-2.6276	-2.6251	-2.6227	-2.6191	-2.6163
97.5%	-2.9274	-2.9266	-2.9251	-2.9235	-2.9226	-2.9189	-2.9172	-2.9156	-2.9146	-2.9115
99%	-3.2633	-3.2628	-3.2615	-3.2603	-3.2591	-3.2577	-3.2585	-3.2570	-3.2563	-3.2565
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-2.2696	-2.2656	-2.2616	-2.2577	-2.2538	-2.2492	-2.2453	-2.2421	-2.2386	-2.2351
95%	-2.6143	-2.6116	-2.6085	-2.6062	-2.6023	-2.5989	-2.5958	-2.5932	-2.5907	-2.5883
97.5%	-2.9094	-2.9073	-2.9054	-2.9035	-2.9013	-2.8991	-2.8965	-2.8936	-2.8920	-2.8898
99%	-3.2566	-3.2560	-3.2533	-3.2520	-3.2516	-3.2506	-3.2507	-3.2500	-3.2495	-3.2484

Table 38: Fixed-b critical values for t-test for Parzen kernel (Two-step detrending). Intercept and linear trend.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-10.7896	-10.3343	-9.8787	-9.4905	-9.1113	-8.7716	-8.4324	-8.1311	-7.8637	-7.6079
95%	-13.3040	-12.5968	-11.9527	-11.3493	-10.8122	-10.3180	-9.8551	-9.4565	-9.1025	-8.7957
97.5%	-15.8107	-14.8199	-13.9091	-13.0689	-12.3590	-11.7060	-11.1548	-10.6944	-10.3105	-9.9755
99%	-19.0359	-17.6239	-16.2494	-15.0907	-14.1347	-13.3380	-12.7496	-12.2300	-11.8561	-11.5491
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-7.3673	-7.1650	-6.9675	-6.7842	-6.6292	-6.4924	-6.3757	-6.2614	-6.1706	-6.0973
95%	-8.5200	-8.3031	-8.1068	-7.9398	-7.7948	-7.6681	-7.5506	-7.4534	-7.3654	-7.2940
97.5%	-9.6930	-9.4451	-9.2518	-9.0989	-8.9840	-8.8626	-8.7570	-8.6663	-8.6068	-8.5281
99%	-11.2779	-11.0931	-10.9090	-10.7679	-10.6346	-10.5492	-10.4432	-10.3525	-10.2664	-10.1858
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-6.0272	-5.9609	-5.8988	-5.8504	-5.8096	-5.7772	-5.7405	-5.7019	-5.6754	-5.6499
95%	-7.2288	-7.1660	-7.1110	-7.0660	-7.0199	-6.9825	-6.9500	-6.9130	-6.8984	-6.8712
97.5%	-8.4770	-8.4040	-8.3483	-8.3119	-8.2733	-8.2361	-8.2112	-8.1791	-8.1496	-8.1295
99%	-10.1494	-10.0793	-10.0235	-9.9884	-9.9463	-9.9119	-9.8897	-9.8474	-9.8079	-9.7924
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-5.6258	-5.6005	-5.5808	-5.5630	-5.5483	-5.5328	-5.5225	-5.5109	-5.5005	-5.4965
95%	-6.8543	-6.8386	-6.8191	-6.8029	-6.7930	-6.7843	-6.7735	-6.7635	-6.7533	-6.7440
97.5%	-8.1184	-8.0984	-8.0820	-8.0730	-8.0558	-8.0416	-8.0318	-8.0185	-8.0142	-8.0070
99%	-9.7677	-9.7555	-9.7268	-9.7087	-9.7020	-9.7049	-9.6902	-9.6844	-9.6742	-9.6631
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-5.4897	-5.4817	-5.4784	-5.4783	-5.4720	-5.4717	-5.4702	-5.4744	-5.4737	-5.4748
95%	-6.7439	-6.7373	-6.7357	-6.7342	-6.7374	-6.7355	-6.7332	-6.7346	-6.7353	-6.7329
97.5%	-8.0013	-7.9990	-7.9896	-7.9954	-7.9849	-7.9891	-7.9864	-7.9941	-7.9929	-7.9941
99%	-9.6611	-9.6550	-9.6481	-9.6526	-9.6393	-9.6386	-9.6392	-9.6352	-9.6352	-9.6331

Table 39: Fixed-b critical values for coefficient test for Bohman kernel (Two-step detrending). Intercept.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-17.1781	-15.9848	-14.9463	-13.9800	-13.1157	-12.3627	-11.6932	-11.1340	-10.6523	-10.2595
95%	-20.1132	-18.4861	-16.9882	-15.7166	-14.6738	-13.8016	-13.0598	-12.4650	-11.9849	-11.6253
97.5%	-22.8611	-20.6829	-18.8340	-17.2964	-16.0987	-15.0996	-14.3751	-13.8165	-13.3814	-13.0371
99%	-26.2541	-23.3357	-21.0799	-19.2506	-17.8157	-16.8216	-16.1020	-15.5611	-15.1341	-14.8055
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-9.9296	-9.6485	-9.4142	-9.2085	-9.0317	-8.8774	-8.7510	-8.6291	-8.5226	-8.4307
95%	-11.3251	-11.0954	-10.8878	-10.7250	-10.5575	-10.4319	-10.3189	-10.2221	-10.1426	-10.0455
97.5%	-12.7511	-12.5156	-12.3199	-12.1685	-12.0157	-11.9253	-11.8266	-11.7503	-11.6974	-11.6378
99%	-14.5407	-14.3570	-14.2054	-14.1091	-13.9770	-13.8498	-13.7642	-13.7130	-13.6907	-13.6361
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-8.3464	-8.2606	-8.1729	-8.1036	-8.0340	-7.9776	-7.9106	-7.8471	-7.7849	-7.7294
95%	-9.9679	-9.8913	-9.8263	-9.7787	-9.7228	-9.6752	-9.6285	-9.5877	-9.5420	-9.4909
97.5%	-11.5833	-11.5204	-11.4975	-11.4394	-11.3928	-11.3559	-11.3128	-11.2513	-11.2062	-11.1787
99%	-13.6033	-13.5570	-13.5205	-13.4915	-13.4406	-13.4390	-13.3816	-13.3519	-13.3433	-13.2962
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-7.6806	-7.6219	-7.5774	-7.5267	-7.4713	-7.4240	-7.3754	-7.3272	-7.2736	-7.2241
95%	-9.4544	-9.4099	-9.3651	-9.3167	-9.2759	-9.2296	-9.1888	-9.1348	-9.0875	-9.0521
97.5%	-11.1373	-11.1052	-11.0659	-11.0243	-10.9803	-10.9492	-10.9149	-10.8790	-10.8569	-10.8088
99%	-13.2722	-13.2332	-13.2023	-13.1783	-13.1637	-13.1295	-13.0985	-13.0852	-13.0281	-12.9970
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-7.1774	-7.1293	-7.0834	-7.0368	-6.9877	-6.9452	-6.9010	-6.8565	-6.8124	-6.7657
95%	-9.0059	-8.9648	-8.9201	-8.8826	-8.8332	-8.7924	-8.7439	-8.6973	-8.6558	-8.6101
97.5%	-10.7782	-10.7413	-10.7008	-10.6577	-10.6160	-10.5704	-10.5340	-10.4947	-10.4563	-10.4160
99%	-12.9663	-12.9270	-12.8856	-12.8543	-12.8159	-12.7730	-12.7527	-12.7155	-12.6675	-12.6252

Table 40: Fixed-b critical values for coefficient test for Bohman kernel (Two-step detrending). Intercept and linear trend.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-2.5255	-2.4857	-2.4448	-2.4063	-2.3691	-2.3339	-2.3010	-2.2719	-2.2468	-2.2259
95%	-2.8139	-2.7573	-2.7080	-2.6612	-2.6157	-2.5825	-2.5535	-2.5338	-2.5174	-2.5043
97.5%	-3.0743	-3.0050	-2.9458	-2.8958	-2.8565	-2.8313	-2.8091	-2.7907	-2.7800	-2.7687
99%	-3.3550	-3.2840	-3.2225	-3.1827	-3.1564	-3.1399	-3.1220	-3.1127	-3.1037	-3.0949
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-2.2080	-2.1936	-2.1799	-2.1686	-2.1591	-2.1523	-2.1440	-2.1364	-2.1303	-2.1245
95%	-2.4915	-2.4793	-2.4712	-2.4638	-2.4574	-2.4516	-2.4475	-2.4434	-2.4382	-2.4346
97.5%	-2.7608	-2.7538	-2.7502	-2.7443	-2.7414	-2.7363	-2.7322	-2.7290	-2.7259	-2.7241
99%	-3.0922	-3.0896	-3.0855	-3.0826	-3.0795	-3.0770	-3.0748	-3.0730	-3.0700	-3.0680
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-2.1201	-2.1157	-2.1119	-2.1082	-2.1053	-2.1026	-2.1002	-2.0982	-2.0956	-2.0933
95%	-2.4293	-2.4255	-2.4241	-2.4208	-2.4185	-2.4148	-2.4135	-2.4113	-2.4094	-2.4083
97.5%	-2.7213	-2.7180	-2.7158	-2.7130	-2.7103	-2.7085	-2.7059	-2.7050	-2.7040	-2.7019
99%	-3.0646	-3.0617	-3.0583	-3.0578	-3.0552	-3.0548	-3.0542	-3.0524	-3.0515	-3.0494
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-2.0913	-2.0899	-2.0887	-2.0873	-2.0861	-2.0851	-2.0843	-2.0835	-2.0827	-2.0821
95%	-2.4062	-2.4048	-2.4041	-2.4025	-2.4018	-2.4003	-2.3996	-2.3994	-2.3988	-2.3980
97.5%	-2.7005	-2.6988	-2.6974	-2.6965	-2.6946	-2.6934	-2.6929	-2.6923	-2.6902	-2.6898
99%	-3.0460	-3.0439	-3.0426	-3.0411	-3.0402	-3.0393	-3.0383	-3.0378	-3.0359	-3.0349
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-2.0807	-2.0801	-2.0803	-2.0794	-2.0780	-2.0772	-2.0764	-2.0760	-2.0762	-2.0761
95%	-2.3978	-2.3974	-2.3967	-2.3965	-2.3959	-2.3953	-2.3950	-2.3946	-2.3946	-2.3946
97.5%	-2.6894	-2.6894	-2.6886	-2.6881	-2.6873	-2.6868	-2.6853	-2.6842	-2.6839	-2.6834
99%	-3.0332	-3.0318	-3.0316	-3.0305	-3.0295	-3.0294	-3.0283	-3.0265	-3.0257	-3.0252

Table 41: Fixed-b critical values for t-test for Bolman kernel (Two-step detrending). Intercept.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-3.0580	-2.9647	-2.8802	-2.8015	-2.7295	-2.6664	-2.6141	-2.5714	-2.5379	-2.5099
95%	-3.3200	-3.2053	-3.1021	-3.0163	-2.9452	-2.8921	-2.8531	-2.8228	-2.7979	-2.7785
97.5%	-3.5434	-3.4129	-3.2991	-3.2160	-3.1534	-3.1109	-3.0786	-3.0580	-3.0396	-3.0213
99%	-3.8155	-3.6640	-3.5568	-3.4754	-3.4286	-3.3885	-3.3617	-3.3393	-3.3282	-3.3155
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-2.4852	-2.4658	-2.4482	-2.4337	-2.4194	-2.4080	-2.3962	-2.3875	-2.3781	-2.3690
95%	-2.7621	-2.7463	-2.7336	-2.7217	-2.7116	-2.7021	-2.6960	-2.6902	-2.6836	-2.6765
97.5%	-3.0073	-2.9952	-2.9848	-2.9760	-2.9694	-2.9643	-2.9595	-2.9565	-2.9535	-2.9507
99%	-3.3093	-3.3008	-3.2943	-3.2933	-3.2905	-3.2896	-3.2877	-3.2819	-3.2800	-3.2781
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-2.3603	-2.3531	-2.3458	-2.3389	-2.3324	-2.3275	-2.3209	-2.3159	-2.3107	-2.3057
95%	-2.6707	-2.6661	-2.6616	-2.6581	-2.6538	-2.6502	-2.6461	-2.6438	-2.6411	-2.6383
97.5%	-2.9490	-2.9446	-2.9417	-2.9398	-2.9385	-2.9356	-2.9319	-2.9302	-2.9271	-2.9266
99%	-3.2756	-3.2731	-3.2717	-3.2694	-3.2660	-3.2648	-3.2633	-3.2639	-3.2638	-3.2634
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-2.3009	-2.2963	-2.2923	-2.2872	-2.2824	-2.2781	-2.2736	-2.2686	-2.2646	-2.2606
95%	-2.6350	-2.6315	-2.6291	-2.6258	-2.6232	-2.6194	-2.6169	-2.6145	-2.6113	-2.6079
97.5%	-2.9252	-2.9230	-2.9200	-2.9172	-2.9163	-2.9150	-2.9112	-2.9101	-2.9077	-2.9049
99%	-3.2614	-3.2604	-3.2585	-3.2584	-3.2577	-3.2576	-3.2569	-3.2567	-3.2553	-3.2545
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-2.2561	-2.2515	-2.2478	-2.2437	-2.2396	-2.2355	-2.2320	-2.2289	-2.2251	-2.2216
95%	-2.6042	-2.6009	-2.5969	-2.5942	-2.5917	-2.5885	-2.5860	-2.5836	-2.5810	-2.5786
97.5%	-2.9029	-2.9000	-2.8971	-2.8947	-2.8920	-2.8897	-2.8867	-2.8847	-2.8826	-2.8813
99%	-3.2528	-3.2528	-3.2533	-3.2505	-3.2503	-3.2492	-3.2460	-3.2437	-3.2422	-3.2410

Table 42: Fixed-b critical values for t-test for Bohman kernel (Two-step detrending). Intercept and linear trend.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-10.7063	-10.1436	-9.6464	-9.1559	-8.7090	-8.3656	-8.0346	-7.7184	-7.4369	-7.1773
95%	-13.2068	-12.4578	-11.6969	-10.9920	-10.3947	-9.9027	-9.5212	-9.1232	-8.8144	-8.5162
97.5%	-15.7536	-14.5969	-13.5668	-12.7434	-12.0221	-11.3830	-10.8615	-10.4384	-10.0995	-9.7798
99%	-18.9763	-17.3753	-15.9338	-14.8844	-14.0012	-13.1918	-12.6497	-12.1537	-11.7296	-11.4133
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-6.9618	-6.7625	-6.5618	-6.3833	-6.2338	-6.1142	-6.0142	-5.9325	-5.8663	-5.8137
95%	-8.2507	-8.0127	-7.7939	-7.6218	-7.4737	-7.3476	-7.2418	-7.1735	-7.1158	-7.0591
97.5%	-9.4979	-9.2112	-9.0309	-8.8929	-8.7805	-8.6625	-8.5702	-8.5065	-8.4142	-8.3586
99%	-11.1797	-10.9490	-10.8313	-10.6607	-10.5319	-10.4473	-10.3428	-10.2331	-10.1383	-10.0285
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-5.7651	-5.7057	-5.6638	-5.6236	-5.5925	-5.5613	-5.5411	-5.5215	-5.5086	-5.4988
95%	-7.0410	-7.0097	-6.9756	-6.9525	-6.9231	-6.8938	-6.8740	-6.8569	-6.8365	-6.8266
97.5%	-8.3013	-8.2649	-8.2326	-8.2027	-8.1851	-8.1691	-8.1607	-8.1428	-8.1325	-8.1122
99%	-10.0278	-10.0137	-10.0085	-9.9899	-9.9809	-9.9584	-9.9539	-9.9512	-9.9405	-9.9155
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-5.4882	-5.4770	-5.4801	-5.4792	-5.4782	-5.4871	-5.4910	-5.5019	-5.5127	-5.5291
95%	-6.8150	-6.7994	-6.7871	-6.7775	-6.7680	-6.7553	-6.7638	-6.7623	-6.7755	-6.7818
97.5%	-8.0904	-8.0810	-8.0826	-8.0711	-8.0598	-8.0408	-8.0376	-8.0512	-8.0626	-8.0677
99%	-9.8891	-9.8313	-9.8242	-9.8150	-9.7718	-9.7482	-9.7377	-9.7331	-9.7111	-9.7401
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-5.5380	-5.5490	-5.5606	-5.5803	-5.5938	-5.6135	-5.6322	-5.6510	-5.6728	-5.6895
95%	-6.7868	-6.8034	-6.8211	-6.8461	-6.8700	-6.8933	-6.9093	-6.9328	-6.9566	-6.9830
97.5%	-8.0819	-8.0870	-8.1138	-8.1293	-8.1497	-8.1749	-8.1990	-8.2197	-8.2484	-8.2763
99%	-9.7512	-9.7370	-9.7517	-9.7732	-9.8064	-9.8396	-9.8844	-9.8907	-9.9314	-9.9715

Table 43: Fixed-b critical values for coefficient test for Daniell kernel (Two-step detrending). Intercept.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-16.9648	-15.6067	-14.4363	-13.3879	-12.5177	-11.7998	-11.2247	-10.7034	-10.2670	-9.8677
95%	-19.9323	-18.0543	-16.5118	-15.2468	-14.2294	-13.4065	-12.7701	-12.1889	-11.7309	-11.3611
97.5%	-22.6608	-20.2371	-18.4671	-16.9270	-15.7762	-14.9435	-14.2083	-13.6094	-13.1705	-12.8732
99%	-25.9425	-23.1500	-20.8568	-19.0430	-17.7701	-16.8500	-16.0778	-15.5081	-15.1547	-14.8838
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-9.5207	-9.2358	-9.0486	-8.9107	-8.7873	-8.6693	-8.5483	-8.4251	-8.3236	-8.2204
95%	-11.0546	-10.8156	-10.6518	-10.5282	-10.4495	-10.3867	-10.2951	-10.1911	-10.0912	-10.0078
97.5%	-12.5826	-12.3517	-12.1998	-12.1298	-12.0927	-12.0720	-12.0438	-11.9593	-11.8567	-11.7560
99%	-14.5639	-14.3881	-14.2673	-14.1809	-14.1165	-14.1333	-14.1268	-14.0528	-13.9667	-13.9490
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-8.1101	-8.0220	-7.9281	-7.8560	-7.7827	-7.7113	-7.6182	-7.5380	-7.4497	-7.3601
95%	-9.9323	-9.8519	-9.7867	-9.7374	-9.6726	-9.6167	-9.5506	-9.4835	-9.3931	-9.3111
97.5%	-11.6674	-11.5878	-11.5395	-11.5088	-11.4674	-11.4227	-11.3842	-11.3314	-11.2723	-11.1959
99%	-13.9177	-13.8598	-13.7663	-13.7140	-13.7083	-13.6870	-13.6833	-13.6553	-13.5849	-13.5466
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-7.2594	-7.1612	-7.0670	-6.9699	-6.8747	-6.7819	-6.6893	-6.5990	-6.5179	-6.4370
95%	-9.2217	-9.1308	-9.0340	-8.9301	-8.8318	-8.7274	-8.6260	-8.5306	-8.4356	-8.3527
97.5%	-11.1212	-11.0326	-10.9400	-10.8417	-10.7392	-10.6242	-10.5200	-10.4115	-10.3146	-10.2141
99%	-13.4749	-13.4086	-13.3185	-13.2199	-13.0997	-12.9975	-12.8773	-12.7515	-12.6327	-12.5375
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-6.3545	-6.2755	-6.1953	-6.1235	-6.0671	-6.0027	-5.9441	-5.8895	-5.8446	-5.7985
95%	-8.2666	-8.1807	-8.1034	-8.0263	-7.9566	-7.8855	-7.8178	-7.7523	-7.6903	-7.6347
97.5%	-10.1162	-10.0306	-9.9268	-9.8397	-9.7674	-9.6946	-9.6305	-9.5602	-9.4986	-9.4336
99%	-12.4339	-12.3201	-12.1999	-12.1081	-12.0526	-11.9854	-11.9289	-11.8350	-11.7702	-11.7185

Table 44: Fixed-b critical values for coefficient test for Daniell kernel (Two-step detrending). Intercept and linear trend.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-2.5223	-2.4756	-2.4309	-2.3830	-2.3402	-2.3054	-2.2779	-2.2500	-2.2281	-2.2063
95%	-2.8070	-2.7512	-2.6908	-2.6407	-2.6050	-2.5684	-2.5467	-2.5247	-2.5095	-2.4936
97.5%	-3.0653	-2.9958	-2.9335	-2.8837	-2.8551	-2.8271	-2.8028	-2.7909	-2.7833	-2.7757
99%	-3.3505	-3.2687	-3.2159	-3.1893	-3.1581	-3.1368	-3.1328	-3.1179	-3.1145	-3.1125
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-2.1862	-2.1703	-2.1581	-2.1456	-2.1365	-2.1287	-2.1210	-2.1165	-2.1114	-2.1082
95%	-2.4808	-2.4699	-2.4637	-2.4541	-2.4488	-2.4453	-2.4411	-2.4370	-2.4334	-2.4299
97.5%	-2.7656	-2.7565	-2.7481	-2.7439	-2.7381	-2.7347	-2.7333	-2.7302	-2.7280	-2.7243
99%	-3.1102	-3.1100	-3.1068	-3.1011	-3.0962	-3.0908	-3.0873	-3.0887	-3.0878	-3.0807
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-2.1052	-2.1018	-2.0985	-2.0963	-2.0945	-2.0926	-2.0906	-2.0882	-2.0858	-2.0843
95%	-2.4243	-2.4221	-2.4197	-2.4180	-2.4152	-2.4131	-2.4117	-2.4084	-2.4067	-2.4043
97.5%	-2.7213	-2.7182	-2.7130	-2.7088	-2.7053	-2.7030	-2.7009	-2.6984	-2.6963	-2.6940
99%	-3.0751	-3.0688	-3.0673	-3.0644	-3.0592	-3.0560	-3.0532	-3.0486	-3.0452	-3.0427
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-2.0821	-2.0807	-2.0788	-2.0783	-2.0779	-2.0775	-2.0768	-2.0773	-2.0777	-2.0783
95%	-2.4017	-2.4010	-2.4002	-2.3991	-2.3979	-2.3969	-2.3939	-2.3932	-2.3930	-2.3924
97.5%	-2.6926	-2.6905	-2.6890	-2.6879	-2.6868	-2.6859	-2.6846	-2.6837	-2.6815	-2.6813
99%	-3.0390	-3.0374	-3.0349	-3.0312	-3.0290	-3.0266	-3.0263	-3.0256	-3.0237	-3.0218
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-2.0781	-2.0786	-2.0793	-2.0805	-2.0812	-2.0823	-2.0839	-2.0848	-2.0864	-2.0872
95%	-2.3924	-2.3925	-2.3936	-2.3939	-2.3942	-2.3953	-2.3961	-2.3969	-2.3984	-2.3992
97.5%	-2.6811	-2.6810	-2.6820	-2.6814	-2.6828	-2.6827	-2.6829	-2.6842	-2.6844	-2.6847
99%	-3.0201	-3.0197	-3.0193	-3.0179	-3.0177	-3.0181	-3.0183	-3.0179	-3.0172	-3.0183

Table 45: Fixed-b critical values for t-test for Daniell kernel (Two-step detrending). Intercept.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-3.0455	-2.9383	-2.8425	-2.7580	-2.6864	-2.6271	-2.5765	-2.5312	-2.4983	-2.4681
95%	-3.3070	-3.1772	-3.0706	-2.9835	-2.9147	-2.8665	-2.8255	-2.7938	-2.7726	-2.7503
97.5%	-3.5351	-3.3886	-3.2770	-3.1910	-3.1278	-3.0904	-3.0596	-3.0355	-3.0124	-3.0018
99%	-3.7926	-3.6427	-3.5390	-3.4567	-3.3993	-3.3613	-3.3419	-3.3253	-3.3267	-3.3196
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-2.4410	-2.4211	-2.4087	-2.3981	-2.3907	-2.3833	-2.3746	-2.3660	-2.3564	-2.3460
95%	-2.7321	-2.7168	-2.7064	-2.6996	-2.6958	-2.6931	-2.6920	-2.6866	-2.6820	-2.6727
97.5%	-2.9901	-2.9836	-2.9801	-2.9755	-2.9746	-2.9744	-2.9715	-2.9695	-2.9647	-2.9593
99%	-3.3099	-3.3049	-3.2962	-3.2879	-3.2897	-3.2916	-3.2933	-3.2950	-3.2945	-3.2951
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-2.3355	-2.3259	-2.3186	-2.3111	-2.3039	-2.2965	-2.2887	-2.2813	-2.2743	-2.2678
95%	-2.6668	-2.6613	-2.6548	-2.6505	-2.6449	-2.6411	-2.6362	-2.6319	-2.6275	-2.6220
97.5%	-2.9544	-2.9497	-2.9449	-2.9405	-2.9373	-2.9334	-2.9312	-2.9285	-2.9237	-2.9191
99%	-3.2916	-3.2908	-3.2864	-3.2843	-3.2820	-3.2802	-3.2791	-3.2750	-3.2761	-3.2747
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-2.2611	-2.2543	-2.2475	-2.2403	-2.2330	-2.2253	-2.2180	-2.2118	-2.2044	-2.1977
95%	-2.6160	-2.6094	-2.6035	-2.5986	-2.5933	-2.5884	-2.5830	-2.5772	-2.5722	-2.5676
97.5%	-2.9150	-2.9107	-2.9052	-2.9004	-2.8956	-2.8917	-2.8872	-2.8832	-2.8792	-2.8759
99%	-3.2729	-3.2701	-3.2665	-3.2645	-3.2606	-3.2565	-3.2518	-3.2475	-3.2448	-3.2399
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-2.1917	-2.1853	-2.1810	-2.1769	-2.1727	-2.1690	-2.1652	-2.1613	-2.1583	-2.1559
95%	-2.5628	-2.5584	-2.5536	-2.5490	-2.5452	-2.5395	-2.5362	-2.5332	-2.5314	-2.5287
97.5%	-2.8717	-2.8669	-2.8646	-2.8605	-2.8564	-2.8531	-2.8507	-2.8471	-2.8454	-2.8442
99%	-3.2371	-3.2326	-3.2292	-3.2253	-3.2207	-3.2211	-3.2178	-3.2164	-3.2135	-3.2100

Table 46: Fixed-b critical values for t-test for Daniell kernel (Two-step detrending). Intercept and linear trend.

Quadratic Spectral Kernel

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-10.5405	-9.8588	-9.2617	-8.7032	-8.2316	-7.8000	-7.4482	-7.1188	-6.8374	-6.6090
95%	-12.9376	-11.9504	-11.0550	-10.2806	-9.6184	-9.1009	-8.6902	-8.3184	-8.0418	-7.7838
97.5%	-15.3172	-13.8696	-12.6822	-11.7063	-10.9519	-10.3274	-9.8475	-9.4859	-9.2028	-8.9979
99%	-18.3599	-16.2782	-14.5801	-13.4265	-12.5749	-11.9168	-11.4264	-11.1219	-10.8742	-10.6574
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-6.4104	-6.2393	-6.1007	-5.9874	-5.8965	-5.8238	-5.7567	-5.6942	-5.6513	-5.6134
95%	-7.6011	-7.4402	-7.2982	-7.1910	-7.1065	-7.0336	-6.9800	-6.9388	-6.8894	-6.8672
97.5%	-8.8178	-8.6799	-8.5633	-8.4516	-8.3790	-8.3165	-8.2545	-8.2095	-8.1633	-8.1171
99%	-10.4876	-10.3246	-10.2187	-10.1369	-10.0573	-9.9843	-9.9269	-9.8780	-9.8363	-9.8252
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-5.5873	-5.5570	-5.5343	-5.5152	-5.5028	-5.4879	-5.4787	-5.4744	-5.4746	-5.4758
95%	-6.8495	-6.8223	-6.8007	-6.7868	-6.7791	-6.7671	-6.7523	-6.7490	-6.7406	-6.7301
97.5%	-8.0915	-8.0747	-8.0673	-8.0509	-8.0390	-8.0394	-8.0314	-8.0141	-8.0162	-8.0175
99%	-9.7931	-9.7818	-9.7770	-9.7677	-9.7504	-9.7358	-9.7358	-9.7192	-9.7146	-9.6933
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-5.4738	-5.4811	-5.4920	-5.5012	-5.5114	-5.5275	-5.5362	-5.5486	-5.5643	-5.5813
95%	-6.7292	-6.7416	-6.7448	-6.7547	-6.7622	-6.7732	-6.7873	-6.8112	-6.8377	-6.8608
97.5%	-8.0181	-8.0142	-8.0242	-8.0278	-8.0454	-8.0679	-8.0798	-8.0972	-8.1166	-8.1411
99%	-9.6973	-9.6784	-9.6861	-9.7011	-9.7355	-9.7489	-9.7600	-9.7540	-9.7918	-9.8014
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-5.6029	-5.6238	-5.6396	-5.6625	-5.6873	-5.7114	-5.7323	-5.7469	-5.7677	-5.7886
95%	-6.8846	-6.9019	-6.9318	-6.9590	-6.9786	-7.0087	-7.0362	-7.0638	-7.0977	-7.1237
97.5%	-8.1570	-8.1813	-8.2131	-8.2382	-8.2817	-8.3022	-8.3324	-8.3730	-8.4061	-8.4384
99%	-9.8374	-9.8848	-9.9085	-9.9498	-9.9762	-10.0187	-10.0530	-10.0880	-10.1257	-10.1709

Table 47: Fixed-b critical values for coefficient test for Quadratic Spectral kernel (Two-step detrending). Intercept.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-16.5453	-14.8988	-13.4654	-12.3114	-11.3832	-10.6630	-10.1062	-9.6485	-9.2854	-9.0038
95%	-19.2600	-16.9512	-15.1744	-13.8042	-12.7782	-12.0072	-11.4823	-11.0892	-10.8068	-10.5665
97.5%	-21.7335	-18.8615	-16.7224	-15.1680	-14.1103	-13.3999	-12.9085	-12.5307	-12.2543	-12.0648
99%	-24.7027	-21.1428	-18.6332	-16.8731	-15.8641	-15.1932	-14.7531	-14.4573	-14.1983	-14.0223
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-8.7835	-8.6130	-8.4722	-8.3384	-8.2222	-8.1272	-8.0179	-7.9229	-7.8231	-7.7318
95%	-10.3655	-10.2244	-10.0794	-9.9780	-9.8881	-9.8243	-9.7466	-9.6887	-9.6181	-9.5383
97.5%	-11.9272	-11.7938	-11.7208	-11.6436	-11.5725	-11.5199	-11.4575	-11.4095	-11.3384	-11.2811
99%	-13.9147	-13.8225	-13.7391	-13.6474	-13.5854	-13.5761	-13.5596	-13.5360	-13.5149	-13.4829
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-7.6536	-7.5621	-7.4778	-7.4010	-7.3232	-7.2396	-7.1564	-7.0651	-6.9717	-6.8850
95%	-9.4825	-9.3997	-9.3359	-9.2466	-9.1900	-9.1058	-9.0210	-8.9403	-8.8639	-8.7787
97.5%	-11.2143	-11.1500	-11.0902	-11.0386	-10.9738	-10.9137	-10.8363	-10.7682	-10.6858	-10.5999
99%	-13.3927	-13.3521	-13.2922	-13.2369	-13.2063	-13.1472	-13.0853	-13.0266	-12.9565	-12.8769
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-6.7941	-6.7101	-6.6228	-6.5337	-6.4549	-6.3796	-6.2989	-6.2233	-6.1515	-6.0915
95%	-8.6955	-8.6064	-8.5197	-8.4294	-8.3465	-8.2652	-8.1890	-8.1142	-8.0415	-7.9728
97.5%	-10.5157	-10.4353	-10.3525	-10.2639	-10.1833	-10.0907	-10.0021	-9.9227	-9.8448	-9.7864
99%	-12.8101	-12.7304	-12.6387	-12.5480	-12.4440	-12.3507	-12.2632	-12.1914	-12.1164	-12.0415
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-6.0321	-5.9775	-5.9231	-5.8646	-5.8111	-5.7659	-5.7203	-5.6749	-5.6340	-5.5997
95%	-7.9002	-7.8245	-7.7630	-7.7011	-7.6465	-7.5966	-7.5503	-7.5126	-7.4725	-7.4364
97.5%	-9.7099	-9.6427	-9.5696	-9.5078	-9.4626	-9.3827	-9.3143	-9.2757	-9.2448	-9.2033
99%	-11.9842	-11.9110	-11.8569	-11.7994	-11.7436	-11.7061	-11.6553	-11.6007	-11.5449	-11.4896

Table 48: Fixed-b critical values for coefficient test for Quadratic Spectral kernel (Two-step detrending). Intercept and linear trend.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-2.5046	-2.4438	-2.3835	-2.3304	-2.2845	-2.2455	-2.2179	-2.1941	-2.1744	-2.1596
95%	-2.7870	-2.7086	-2.6372	-2.5833	-2.5447	-2.5190	-2.4986	-2.4827	-2.4713	-2.4588
97.5%	-3.0376	-2.9468	-2.8753	-2.8297	-2.8018	-2.7799	-2.7693	-2.7586	-2.7503	-2.7462
99%	-3.3147	-3.2241	-3.1686	-3.1431	-3.1205	-3.1084	-3.1025	-3.0955	-3.0894	-3.0859
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-2.1458	-2.1338	-2.1250	-2.1175	-2.1111	-2.1063	-2.1013	-2.0983	-2.0957	-2.0920
95%	-2.4503	-2.4437	-2.4352	-2.4318	-2.4266	-2.4239	-2.4196	-2.4165	-2.4130	-2.4099
97.5%	-2.7379	-2.7337	-2.7283	-2.7229	-2.7178	-2.7160	-2.7130	-2.7093	-2.7051	-2.7028
99%	-3.0880	-3.0812	-3.0770	-3.0731	-3.0689	-3.0649	-3.0635	-3.0612	-3.0559	-3.0517
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-2.0903	-2.0879	-2.0855	-2.0843	-2.0833	-2.0821	-2.0803	-2.0788	-2.0778	-2.0774
95%	-2.4078	-2.4053	-2.4048	-2.4032	-2.4014	-2.4003	-2.3986	-2.3980	-2.3972	-2.3965
97.5%	-2.7012	-2.6994	-2.6972	-2.6950	-2.6930	-2.6926	-2.6922	-2.6903	-2.6883	-2.6860
99%	-3.0481	-3.0471	-3.0440	-3.0404	-3.0379	-3.0353	-3.0334	-3.0322	-3.0314	-3.0285
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-2.0774	-2.0772	-2.0766	-2.0767	-2.0770	-2.0782	-2.0787	-2.0790	-2.0795	-2.0800
95%	-2.3961	-2.3951	-2.3943	-2.3934	-2.3931	-2.3931	-2.3934	-2.3934	-2.3950	-2.3945
97.5%	-2.6863	-2.6843	-2.6839	-2.6819	-2.6823	-2.6826	-2.6822	-2.6816	-2.6822	-2.6826
99%	-3.0270	-3.0257	-3.0239	-3.0228	-3.0208	-3.0218	-3.0217	-3.0193	-3.0193	-3.0190
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-2.0815	-2.0826	-2.0845	-2.0864	-2.0871	-2.0890	-2.0907	-2.0927	-2.0950	-2.0962
95%	-2.3954	-2.3967	-2.3977	-2.3985	-2.3992	-2.4000	-2.4021	-2.4040	-2.4053	-2.4070
97.5%	-2.6832	-2.6844	-2.6844	-2.6850	-2.6858	-2.6878	-2.6890	-2.6898	-2.6917	-2.6929
99%	-3.0182	-3.0180	-3.0178	-3.0183	-3.0181	-3.0197	-3.0193	-3.0191	-3.0220	-3.0230

Table 49: Fixed-b critical values for t-test for Quadratic Spectral kernel (Two-step detrending). Intercept.

	0.02	0.04	0.06	0.08	0.10	0.12	0.14	0.16	0.18	0.20
90%	-3.0086	-2.8768	-2.7615	-2.6637	-2.5893	-2.5358	-2.4929	-2.4596	-2.4350	-2.4142
95%	-3.2608	-3.1007	-2.9765	-2.8912	-2.8337	-2.7946	-2.7683	-2.7442	-2.7235	-2.7081
97.5%	-3.4772	-3.3004	-3.1763	-3.1061	-3.0640	-3.0334	-3.0131	-2.9917	-2.9779	-2.9707
99%	-3.7339	-3.5507	-3.4458	-3.3797	-3.3448	-3.3237	-3.3134	-3.3025	-3.2985	-3.2930
	0.22	0.24	0.26	0.28	0.30	0.32	0.34	0.36	0.38	0.40
90%	-2.3963	-2.3829	-2.3686	-2.3575	-2.3481	-2.3384	-2.3305	-2.3214	-2.3123	-2.3039
95%	-2.6971	-2.6855	-2.6769	-2.6695	-2.6650	-2.6605	-2.6577	-2.6528	-2.6461	-2.6401
97.5%	-2.9638	-2.9605	-2.9560	-2.9518	-2.9478	-2.9456	-2.9413	-2.9376	-2.9355	-2.9327
99%	-3.2885	-3.2823	-3.2802	-3.2761	-3.2716	-3.2733	-3.2758	-3.2760	-3.2735	-3.2701
	0.42	0.44	0.46	0.48	0.50	0.52	0.54	0.56	0.58	0.60
90%	-2.2954	-2.2873	-2.2805	-2.2735	-2.2666	-2.2591	-2.2513	-2.2441	-2.2369	-2.2306
95%	-2.6361	-2.6311	-2.6262	-2.6195	-2.6145	-2.6082	-2.6038	-2.5993	-2.5939	-2.5895
97.5%	-2.9283	-2.9240	-2.9192	-2.9136	-2.9095	-2.9070	-2.9031	-2.8995	-2.8962	-2.8925
99%	-3.2688	-3.2665	-3.2648	-3.2633	-3.2623	-3.2600	-3.2583	-3.2571	-3.2554	-3.2504
	0.62	0.64	0.66	0.68	0.70	0.72	0.74	0.76	0.78	0.80
90%	-2.2236	-2.2163	-2.2099	-2.2039	-2.1975	-2.1921	-2.1874	-2.1830	-2.1784	-2.1744
95%	-2.5851	-2.5802	-2.5752	-2.5717	-2.5664	-2.5617	-2.5569	-2.5516	-2.5478	-2.5430
97.5%	-2.8883	-2.8840	-2.8785	-2.8751	-2.8712	-2.8684	-2.8653	-2.8621	-2.8588	-2.8557
99%	-3.2469	-3.2441	-3.2403	-3.2378	-3.2348	-3.2324	-3.2290	-3.2250	-3.2218	-3.2198
	0.82	0.84	0.86	0.88	0.90	0.92	0.94	0.96	0.98	1.00
90%	-2.1708	-2.1663	-2.1633	-2.1593	-2.1564	-2.1540	-2.1517	-2.1492	-2.1468	-2.1454
95%	-2.5402	-2.5366	-2.5333	-2.5310	-2.5288	-2.5264	-2.5246	-2.5236	-2.5227	-2.5216
97.5%	-2.8524	-2.8499	-2.8482	-2.8460	-2.8436	-2.8424	-2.8400	-2.8387	-2.8375	-2.8363
99%	-3.2196	-3.2177	-3.2146	-3.2139	-3.2108	-3.2075	-3.2054	-3.2044	-3.2043	-3.2033

Table 50: Fixed-b critical values for t-test for Quadratic Spectral kernel (Two-step detrending). Intercept and linear trend.