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This package contains 3 files:

1) rank.prj

This is the main program where you set up your data and options.

The structure of the program is such that what to do should be self explanatory. The main part is to set up your data. Then you can choose to conduct one or more tests from the following list: 1) the supQm test; 2) the SQ and WQ test; 3) the forward recursive test; 4) the backward recursive test; 5) the rolling window test with varying window size.

You need to specify the nature of the deterministic component. You need to specify m , the maximal number of breaks allowed, if you use the supQm test. You also need to specify the trimming proportions, i.e, the minimal length of a segment relative to the sample size. The default choice is .20, for which the relevant critical values are available in Qu (2007). For the test 1 and 3-5, you may specify different trimming proportions, whose critical values can be obtained via simulations using the gauss code provided.

2) rank.src

This is the main code. You should not have to modify it.

3) A file data.dat which contains the US labor rate series. Use it to run the program once to see if everything is OK.

Although a lot of efforts have been put in constructing the program, we cannot be held responsible for any consequences that could result from remaining errors.

Comments about errors, possible improvements and so on are most welcomed and should be directed to Zhongjun Qu at qu@bu.edu.

Thank you for your interest and good luck with the program.

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