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This package contains gauss codes to simulate the critical values for the test statistics under different specifications:

- 1) CVsupQm: generate critical values for the supqm, WQ and SQ test;
- 2) CVsupQF: generate critical values for the supQF test;
- 3) CVsupQR: generate critical values for the supQR test;
- 4) CVsupQW: generate critical values for the supQW test;

The four programs run independently. To obtain the critical values you need you will have to modify the first few lines of the code to specify

- 1) the nature of the deterministic component.
- 2) the trimming proportions, i.e, the minimal length of a segment relative to the sample size,
- 3) the number of series that are not cointegrated,

You also need to specify m , the maximal number of breaks allowed, for the supQm test. Note that it is time consuming to generate critical values for the SupQm test (it takes at least a couple of hours on a normal computer).

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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