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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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