



Research article

Are output fluctuations transitory or permanent? New evidence from a novel Global Multi-scale Modeling approach

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Supplementary

Table 10 A. Critical values for FWADF–statistics over different sample sizes.

N = 30	Constant			Constant and Trend		
	1%	5%	10%	1%	5%	10%
k	1%	5%	10%	1%	5%	10%
1	-4.89	-3.79	-3.26	-5.63	-4.37	-3.79
2	-4.31	-3.17	-2.68	-5.42	-4.14	-3.53
3	-4	-2.88	-2.43	-4.8	-3.63	-3.11
4	-3.72	-2.83	-2.43	-4.48	-3.35	-2.9
5	-3.78	-2.78	-2.4	-4.19	-3.29	-2.88
N = 45	Constant			Constant and Trend		
	1%	5%	10%	1%	5%	10%
k	1%	5%	10%	1%	5%	10%
1	-4.55	-3.58	-3.14	-5.04	-4.02	-3.57
2	-3.95	-3.08	-2.63	-4.9	-3.94	-3.48
3	-3.71	-2.9	-2.5	-4.48	-3.55	-3.16
4	-3.64	-2.8	-2.45	-4.21	-3.34	-2.95
5	-3.51	-2.74	-2.4	-4.14	-3.24	-2.85
N = 60	Constant			Constant and Trend		
	1%	5%	10%	1%	5%	10%
k	1%	5%	10%	1%	5%	10%
1	-4.28	-3.48	-3.05	-4.7	-3.88	-3.47
2	-3.85	-3.03	-2.61	-4.66	-3.74	-3.35
3	-3.67	-2.86	-2.49	-4.36	-3.47	-3.06
4	-3.56	-2.8	-2.44	-4.23	-3.32	-2.94
5	-3.5	-2.76	-2.41	-3.92	-3.21	-2.86

Table 10 B. Critical values for WADF–statistics over different sample sizes.**WADF (N = 30)**

Case	1%	5%	10%
Constant	-3.71	-2.83	-2.45
Constant and Trend	-4.42	-3.45	-3.00

WADF (N = 45)

Case	1%	5%	10%
Constant	-3.36	-2.77	-2.42
Constant and Trend	-4.37	-3.34	-2.96

WADF (N = 60)

Case	1%	5%	10%
Constant	-3.31	-2.70	-2.40
Constant and Trend	-3.76	-3.24	-2.94

Table 10 C. Critical values for t-statistics over different sample sizes.**(N = 30)**

Case	1%	5%	10%
Constant	-2.55	-1.48	-1.12
Constant and Trend	-2.14	-1.51	-1.15

(N = 45)

Case	1%	5%	10%
Constant	-2.73	-1.78	-1.28
Constant and Trend	-2.64	-1.77	-1.29

(N = 60)

Case	1%	5%	10%
Constant	-2.37	-1.82	-1.45
Constant and Trend	-2.52	-1.85	-1.48

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