

## ANEXO A

### Tabla A1

Table CI. Asymptotic critical value bounds for the  $F$ -statistic. Testing for the existence of a levels relationship<sup>a</sup>

Table CI(iii) Case III: Unrestricted intercept and no trend

$k$	0.100		0.050		0.025		0.010		Mean		Variance	
	$I(0)$	$I(1)$	$I(0)$	$I(1)$	$I(0)$	$I(1)$	$I(0)$	$I(1)$	$I(0)$	$I(1)$	$I(0)$	$I(1)$
0	6.58	6.58	8.21	8.21	9.80	9.80	11.79	11.79	3.05	3.05	7.07	7.07
1	4.04	4.78	4.94	5.73	5.77	6.68	6.84	7.84	2.03	2.52	2.28	2.89
2	3.17	4.14	3.79	4.85	4.41	5.52	5.15	6.36	1.69	2.35	1.23	1.77
3	2.72	3.77	3.23	4.35	3.69	4.89	4.29	5.61	1.51	2.26	0.82	1.27
4	2.45	3.52	2.86	4.01	3.25	4.49	3.74	5.06	1.41	2.21	0.60	0.98
5	2.26	3.35	2.62	3.79	2.96	4.18	3.41	4.68	1.34	2.17	0.48	0.79
6	2.12	3.23	2.45	3.61	2.75	3.99	3.15	4.43	1.29	2.14	0.39	0.66
7	2.03	3.13	2.32	3.50	2.60	3.84	2.96	4.26	1.26	2.13	0.33	0.58
8	1.95	3.06	2.22	3.39	2.48	3.70	2.79	4.10	1.23	2.12	0.29	0.51
9	1.88	2.99	2.14	3.30	2.37	3.60	2.65	3.97	1.21	2.10	0.25	0.45
10	1.83	2.94	2.06	3.24	2.28	3.50	2.54	3.86	1.19	2.09	0.23	0.41

### Tabla A2

Table CII. Asymptotic critical value bounds of the  $t$ -statistic. Testing for the existence of a levels relationship<sup>a</sup>

Table CII(iii) Case III: Unrestricted intercept and no trend

$k$	0.100		0.050		0.025		0.010		Mean		Variance	
	$I(0)$	$I(1)$	$I(0)$	$I(1)$	$I(0)$	$I(1)$	$I(0)$	$I(1)$	$I(0)$	$I(1)$	$I(0)$	$I(1)$
0	-2.57	-2.57	-2.86	-2.86	-3.13	-3.13	-3.43	-3.43	-1.53	-1.53	0.72	0.71
1	-2.57	-2.91	-2.86	-3.22	-3.13	-3.50	-3.43	-3.82	-1.53	-1.80	0.72	0.81
2	-2.57	-3.21	-2.86	-3.53	-3.13	-3.80	-3.43	-4.10	-1.53	-2.04	0.72	0.86
3	-2.57	-3.46	-2.86	-3.78	-3.13	-4.05	-3.43	-4.37	-1.53	-2.26	0.72	0.89
4	-2.57	-3.66	-2.86	-3.99	-3.13	-4.26	-3.43	-4.60	-1.53	-2.47	0.72	0.91
5	-2.57	-3.86	-2.86	-4.19	-3.13	-4.46	-3.43	-4.79	-1.53	-2.65	0.72	0.92
6	-2.57	-4.04	-2.86	-4.38	-3.13	-4.66	-3.43	-4.99	-1.53	-2.83	0.72	0.93
7	-2.57	-4.23	-2.86	-4.57	-3.13	-4.85	-3.43	-5.19	-1.53	-3.00	0.72	0.94
8	-2.57	-4.40	-2.86	-4.72	-3.13	-5.02	-3.43	-5.37	-1.53	-3.16	0.72	0.96
9	-2.57	-4.56	-2.86	-4.88	-3.13	-5.18	-3.42	-5.54	-1.53	-3.31	0.72	0.96
10	-2.57	-4.69	-2.86	-5.03	-3.13	-5.34	-3.43	-5.68	-1.53	-3.46	0.72	0.96