
Asymptotic Critical Values for Unit Root t Test: No Time Trend

Significance Level	1%	2.5%	5%	10%
Critical Value	-3.43	-3.12	-2.86	-2.57

Asymptotic Critical Values for Unit Root t Test: Linear Time Trend

Significance Level	1%	2.5%	5%	10%
Critical Value	-3.96	-3.66	-3.41	-3.12

Asymptotic Critical Values for Cointegration Test: No Time Trend

Significance Level	1%	2.5%	5%	10%
Critical Value	-3.90	-3.59	-3.34	-3.04

Asymptotic Critical Values for Cointegration Test: Linear Time Trend

Significance Level	1%	2.5%	5%	10%
Critical Value	-4.32	-4.03	-3.78	-3.50